



COUNTY OF LOS ANGELES  
TREASURER AND TAX COLLECTOR

500 WEST TEMPLE STREET  
437 KENNETH HAHN HALL OF ADMINISTRATION  
LOS ANGELES, CALIFORNIA 90012



MARK J. SALADINO  
TREASURER AND TAX COLLECTOR

TELEPHONE  
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May 1, 2006

TO: Mayor Michael D. Antonovich  
Supervisor Yvonne B. Burke  
Supervisor Don Knabe  
Supervisor Gloria Molina  
Supervisor Zev Yaroslavsky

FROM: Mark J. Saladino  
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF MARCH 2006**

The attached Report of Investments for the month of March 2006 is herewith submitted to the members of the Board of Supervisors pursuant to the California Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board of March 15, 2005.

All investments made during the month of March 2006, were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:tf

Attachment

c: Chief Administrative Officer  
Executive Officer, Board of Supervisors  
County Counsel  
Auditor-Controller



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TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR MARCH 2006

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities  

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report  

Detail report of transactions, if any, which deviate from Treasurer investment policy.
- III. Performance Report  

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart  

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month  

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR MARCH 2006

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR MARCH 2006

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF MARCH 31, 2006

SCHEDULE A

| <u>PORTFOLIO PROFILE</u>                           | <u>Pooled<br/>Surplus<br/>Investments</u> | <u>Specific<br/>Purpose<br/>Investments</u> |
|--|---|---|
| Inventory Balance at 03/31/06                      |   |   |
| At Cost  | \$ 16,985,162,356                         | \$ 1,626,324,160                            |
| At Market  | \$ 16,958,983,713                         | \$ 1,622,968,607                            |
| Repurchase Agreements                              | \$ -                                      | \$ -  |
| Reverse Repurchase Agreements                      | \$ -                                      | \$ -  |
| Composition by Security Type:                      |   |   |
| Certificates of Deposit                            | 20.15%                                    | 10.10%                                      |
| United States Government<br>and Agency Obligations | 42.36%                                    | 41.13%                                      |
| Bankers Acceptances                                | 0.00%                                     | 0.00%                                       |
| Commercial Paper                                   | 32.12%                                    | 4.04%                                       |
| Municipal Obligations                              | 0.27%                                     | 0.33%                                       |
| Corporate and Deposit Notes                        | 5.02%                                     | 2.09%                                       |
| Repurchase Agreements                              | 0.00%                                     | 0.00%                                       |
| Asset-Backed                                       | 0.00%                                     | 0.00%                                       |
| Other  | 0.08%                                     | 42.31%                                      |
| 1-60 days  | 52.94%                                    | 21.00%                                      |
| 61 days-1 year                                     | 31.39%                                    | 65.06%                                      |
| Over 1 year  | 15.67%                                    | 13.94%                                      |
| Weighted Average Days to Maturity                  | 165                                       |   |

POOLED SURPLUS EARNINGS REPORT

MARCH 31, 2006

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

|                             |                   |
|-----------------------------|-------------------|
| Investment Balance 03/31/06 | \$ 16,985,162,356 |
|-----------------------------|-------------------|

|                          |                   |
|--------------------------|-------------------|
| Market Value at 03/31/06 | \$ 16,958,983,713 |
|--------------------------|-------------------|

|                       |                   |
|-----------------------|-------------------|
| Average Daily Balance | \$ 16,300,005,788 |
|-----------------------|-------------------|

Gains and Losses:

|               |        |
|---------------|--------|
| For the Month | \$ (4) |
|---------------|--------|

|                        |          |
|------------------------|----------|
| For the Past 12 Months | \$ 3,785 |
|------------------------|----------|

|   |      |
|---|------|
| Unrealized Gains and Losses on Transfers<br>between Portfolio for the Month | \$ - |
|---|------|

|                        |               |
|------------------------|---------------|
| Earnings for the Month | \$ 59,913,239 |
|------------------------|---------------|

|                                 |                |
|---------------------------------|----------------|
| Earnings for the Past 12 Months | \$ 536,661,019 |
|---------------------------------|----------------|

|                             |       |
|-----------------------------|-------|
| Earnings Rate for the Month | 4.33% |
|-----------------------------|-------|

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF MARCH 31, 2006

SCHEDULE C

| <u>Bank Name</u>                   | <u>Ledger Balance</u>           |
|------------------------------------|---------------------------------|
| Bank of America - Concentration    | \$ 95,125,721.05                |
| Bank of the West - Concentration   | \$ 298,707.96                   |
| Citi Bank - Depositing             | \$ -                            |
| Union - Concentration              | \$ (12,051.50)                  |
| Wells Fargo - Concentration        | <u>\$ 8,593,029.09</u>          |
| Total Ledger Balance for all Banks | <u><u>\$ 104,005,406.60</u></u> |



TREASURER'S ACTIVITY FOR MARCH 2006  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for March 2006

|                     |                     |
|---------------------|---------------------|
| Total Deposits      | \$ 3,902,369,121.55 |
| Total Disbursements | \$ 3,910,301,190.70 |

|  |      |
|--|------|
| Discretionary Funds Liquidity Withdrawal Ratio |      |
| As of March 31, 2006                           | 1.52 |

Six-Month Cash Availability Projection:

| <u>Month</u> | <u>Investment<br/>Maturities</u> | <u>Deposits</u>    | <u>Disbursements</u> | <u>Cumulative<br/>Available Cash</u> |
|--------------|----------------------------------|--------------------|----------------------|--------------------------------------|
| April        | \$6,962,946,016.00               | \$5,394,650,000.00 | \$4,132,830,000.00   | \$ 8,224,766,016.00                  |
| May          | \$2,090,136,000.00               | \$2,996,400,000.00 | \$4,172,500,000.00   | \$ 9,138,802,016.00                  |
| June         | \$1,428,195,000.00               | \$2,565,900,000.00 | \$4,518,900,000.00   | \$ 8,613,997,016.00                  |
| July         | \$ 266,300,000.00                | \$3,627,500,000.00 | \$3,887,600,000.00   | \$ 8,620,197,016.00                  |
| August       | \$ 614,243,333.33                | \$3,473,700,000.00 | \$3,255,100,000.00   | \$ 9,453,040,349.33                  |
| September    | \$ 546,185,000.00                | \$2,699,000,000.00 | \$3,782,000,000.00   | \$ 8,916,225,349.33                  |

## TREASURER'S INVESTMENT STRATEGY

### SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$1.09 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 5.50% or 5.75%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR MARCH 2006  
COMPLIANCE REPORT

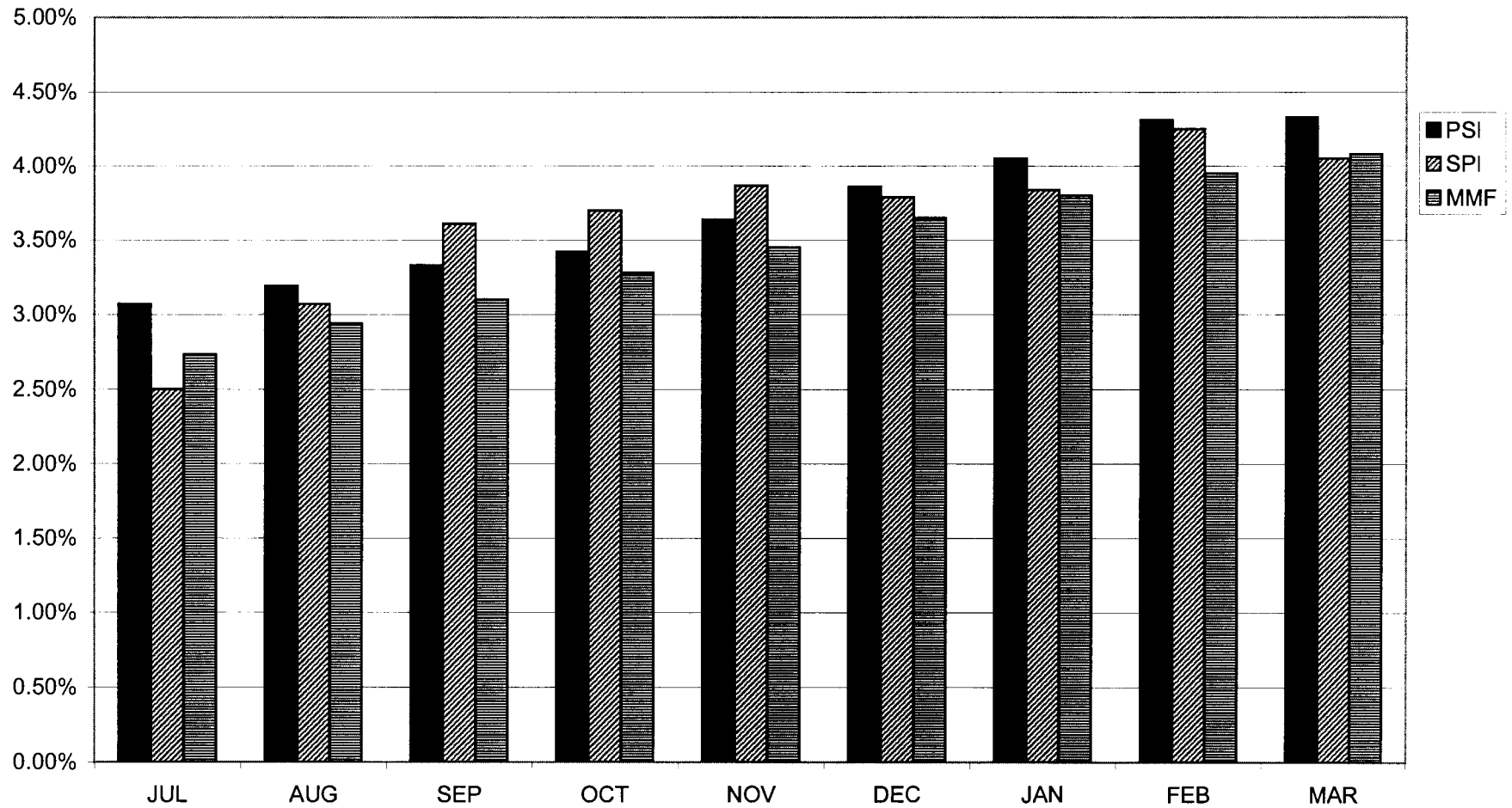
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of March 2006

No exceptions noted.

**LOS ANGELES COUNTY TREASURER**  
**PERFORMANCE REPORT**  
**PORTFOLIO COST**  
**THROUGH 03/31/06**  
**ATTACHMENT III**

|            | POOLED SURPLUS INVESTMENTS      | SPECIFIC PURPOSE INVESTMENTS   |
|------------|---------------------------------|--------------------------------|
| DAY        | TOTAL COST                      | TOTAL COST                     |
| 1          | 16,767,757,786.20               | 1,786,006,156.12               |
| 2          | 16,712,754,079.71               | 1,786,004,663.95               |
| 3          | 16,428,705,627.03               | 1,776,004,663.95               |
| 4          | 16,428,705,627.03               | 1,776,004,663.95               |
| 5          | 16,428,705,627.03               | 1,776,004,663.95               |
| 6          | 16,335,531,556.10               | 1,776,004,126.63               |
| 7          | 16,254,283,298.67               | 1,776,003,290.84               |
| 8          | 16,253,653,008.62               | 1,776,003,290.84               |
| 9          | 16,222,654,931.54               | 1,776,003,290.84               |
| 10         | 16,189,698,228.19               | 1,776,003,290.84               |
| 11         | 16,189,698,228.19               | 1,776,003,290.84               |
| 12         | 16,189,698,228.19               | 1,776,003,290.84               |
| 13         | 16,144,720,814.23               | 1,776,003,290.84               |
| 14         | 16,112,740,588.84               | 1,776,003,290.84               |
| 15         | 16,090,593,040.42               | 1,667,713,034.56               |
| 16         | 16,007,775,902.34               | 1,667,713,034.56               |
| 17         | 15,978,640,218.83               | 1,667,713,034.56               |
| 18         | 15,978,640,218.83               | 1,667,713,034.56               |
| 19         | 15,978,640,218.83               | 1,667,713,034.56               |
| 20         | 15,803,669,788.60               | 1,667,713,034.56               |
| 21         | 15,852,608,715.41               | 1,667,713,034.56               |
| 22         | 16,040,857,339.53               | 1,667,713,034.56               |
| 23         | 16,112,981,727.00               | 1,667,713,034.56               |
| 24         | 16,101,691,694.77               | 1,667,713,034.56               |
| 25         | 16,101,691,694.77               | 1,667,713,034.56               |
| 26         | 16,101,691,694.77               | 1,667,713,034.56               |
| 27         | 16,242,324,654.05               | 1,667,713,034.56               |
| 28         | 17,009,143,325.59               | 1,667,713,034.56               |
| 29         | 17,142,156,335.17               | 1,667,713,034.56               |
| 30         | 17,112,602,878.41               | 1,667,693,742.96               |
| 31         | 16,985,162,356.43               | 1,626,324,159.51               |
| <b>AVG</b> | <b><u>16,300,005,788.17</u></b> | <b><u>1,715,928,022.13</u></b> |

**LOS ANGELES COUNTY TREASURER  
EARNINGS RATES ON INVESTMENTS  
FISCAL YEAR 2005-06  
ATTACHMENT IV**



Source: Money Fund Report as of March 31, 2006.

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 03/31/06 (ACCRUAL BASIS)  
ATTACHMENT V

|   | (PSI)<br>TRADING/NON-TRADING | SPECIFIC<br>PURPOSE<br>INVESTMENT |
|---|------------------------------|-----------------------------------|
| Revenues:   |                              |                                   |
| Interest Earnings                                     | \$40,631,461                 | \$4,998,270                       |
| Gains (Losses) on Sales of Non-Trading<br>Securities. | (4)                          | 0                                 |
| Gains (Losses) on Sales of Trading<br>Securities.     | 0                            | 0                                 |
| Amortization/Accretion                                | 19,281,782                   | 904,310                           |
| Prior Accrual Adjustment                              | 0                            | 0                                 |
| Total Revenues  | <u>\$59,913,239</u>          | <u>\$5,902,580</u>                |
| Expenses:   |                              |                                   |
| Interest Expense                                      | 0                            | 0                                 |
| *Investment Management Fee                            | 0                            | 25,000                            |
|   | <u>\$0</u>                   | <u>\$25,000</u>                   |
| NET INCOME  | <u>\$59,913,239</u>          | <u>\$5,877,580</u>                |

\*Estimated and later adjusted.

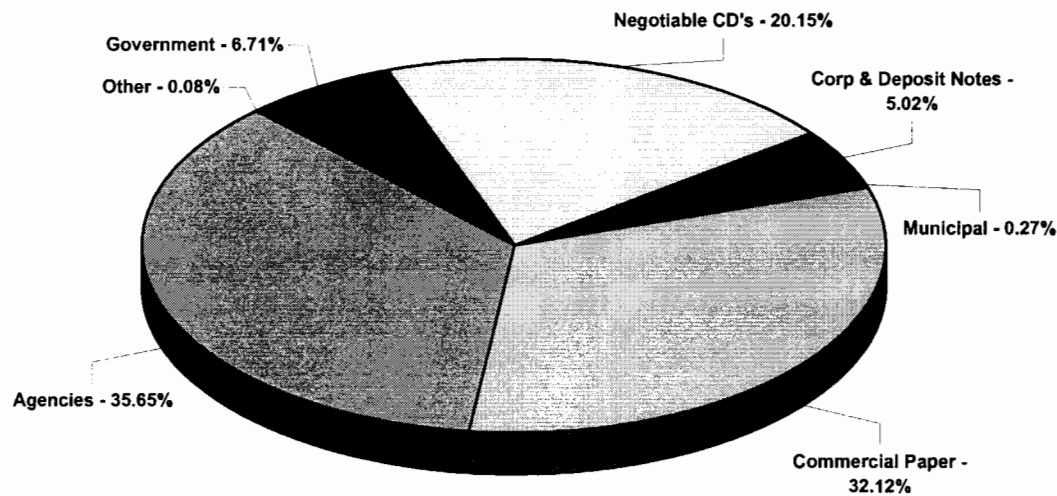










Los Angeles County Treasurer  
Non-Trading Composition  
As of March 31, 2006  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

| <u>Entity</u>                               | <u>Non-<br/>Discretionary</u> | <u>Discretionary</u> |
|---|-------------------------------|----------------------|
| Consolidated School Districts               | 56.69%                        |                      |
| Los Angeles County and Related Entities     | 35.97%                        |                      |
| Consolidated Sanitation Districts           |                               | 3.03%                |
| Metropolitan Transportation Authority       |                               | 1.29%                |
| Miscellaneous Agencies Pooled Investments   |                               | 1.33%                |
| South Coast Air Quality Management District |                               | 1.66%                |
| Miscellaneous                               |                               | <u>0.03%</u>         |
| Total                                       | <u>92.66%</u>                 | <u>7.34%</u>         |

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF MARCH 2006  
ATTACHMENT VII**



|  | In Thousands         |
|--|----------------------|
|  Negotiable CD's      | \$ 3,421,955         |
|  Corp & Deposit Notes | 853,389              |
|  Municipal            | 45,000               |
|  Commercial Paper     | 5,455,848            |
|  Repurchase Agreement | -                    |
|  Agencies             | 6,055,271            |
|  Other               | 14,099               |
|  Government         | 1,139,600            |
| Total  | <u>\$ 16,985,162</u> |

*Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.*

Los Angeles County Treasurer  
 Investment Transactions Journal  
 Purchase Detail Report  
 Group: Pooled Surplus Investments  
 For the Period March 1, 2006 to March 31, 2006  
 Attachment VIII

| Account | Sec Type          | Settle Date | Sec ID | Description                    | Face Rate | Mat Date | Par Amount    | Principal     | Purch Int | Bank | Broker |
|---------|-------------------|-------------|--------|--------------------------------|-----------|----------|---------------|---------------|-----------|------|--------|
| NTRD    | BAN               | 03-07-06    | 68292  | LACCAL BANS                    | 5.26400   | 06-30-08 | 5,000,000.00  | 5,000,000.00  | 0.00      | SPNB | LAC    |
|         | <b>BAN Total</b>  |             |        |                                |           |          | 5,000,000.00  | 5,000,000.00  | 0.00      |      |        |
| NTRD    | BNOT              | 03-08-06    | 68291  | BK OF AMERICA NA BK NOTE       | 4.82000   | 06-06-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | BA     |
|         | <b>BNOT Total</b> |             |        |                                |           |          | 50,000,000.00 | 50,000,000.00 | 0.00      |      |        |
| NTRD    | CNFX              | 03-30-06    | 68471  | TOYOTA MOTOR CREDIT CORP MTN   | 5.11000   | 03-30-07 | 25,000,000.00 | 25,000,000.00 | 0.00      | BNY  | TFS    |
|         | <b>CNFX Total</b> |             |        |                                |           |          | 25,000,000.00 | 25,000,000.00 | 0.00      |      |        |
| NTRD    | CPD               | 03-01-06    | 68236  | SHEFFIELD RECEIVABLES CORP CP  | 4.55000   | 04-03-06 | 50,000,000.00 | 49,791,458.33 | 0.00      | BNY  | INGF   |
| NTRD    | CPD               | 03-01-06    | 68237  | SHEFFIELD RECEIVABLES CORP CP  | 4.55000   | 04-03-06 | 21,400,000.00 | 21,310,744.17 | 0.00      | BNY  | INGF   |
| NTRD    | CPD               | 03-01-06    | 68238  | CBA (DELAWARE) FINANCE INC CP  | 4.61000   | 04-28-06 | 50,000,000.00 | 49,628,638.89 | 0.00      | BNY  | DKW    |
| NTRD    | CPD               | 03-01-06    | 68239  | CBA (DELAWARE) FINANCE INC CP  | 4.61000   | 04-28-06 | 50,000,000.00 | 49,628,638.89 | 0.00      | BNY  | DKW    |
| NTRD    | CPD               | 03-01-06    | 68240  | PREF RECEIVABLES FDG CORP CP   | 4.55000   | 04-05-06 | 50,000,000.00 | 49,778,819.44 | 0.00      | BNY  | JPM    |
| NTRD    | CPD               | 03-01-06    | 68241  | PREF RECEIVABLES FDG CORP CP   | 4.55000   | 04-05-06 | 25,337,000.00 | 25,224,918.97 | 0.00      | BNY  | JPM    |
| NTRD    | CPD               | 03-01-06    | 68242  | GANNETT CO CP                  | 4.52000   | 04-12-06 | 50,000,000.00 | 49,736,333.33 | 0.00      | BNY  | GS     |
| NTRD    | CPD               | 03-01-06    | 68243  | CBA (DELAWARE) FINANCE INC CP  | 4.50000   | 03-14-06 | 50,000,000.00 | 49,918,750.00 | 0.00      | BNY  | CITGM  |
| NTRD    | CPD               | 03-01-06    | 68244  | CBA (DELAWARE) FINANCE INC CP  | 4.50000   | 03-14-06 | 50,000,000.00 | 49,918,750.00 | 0.00      | BNY  | CITGM  |
| NTRD    | CPD               | 03-01-06    | 68245  | CBA (DELAWARE) FINANCE INC CP  | 4.50000   | 03-14-06 | 35,000,000.00 | 34,943,125.00 | 0.00      | BNY  | CITGM  |
| NTRD    | CPD               | 03-02-06    | 68258  | CRC FUNDING LLC CP             | 4.64000   | 05-01-06 | 39,000,000.00 | 38,698,400.00 | 0.00      | BNY  | LOOP   |
| NTRD    | CPD               | 03-02-06    | 68259  | PREF RECEIVABLES FDG CORP CP   | 4.56000   | 04-06-06 | 44,833,000.00 | 44,634,240.37 | 0.00      | BNY  | JPM    |
| NTRD    | CPD               | 03-07-06    | 68283  | BEAR STEARNS COS INC CP        | 4.50000   | 03-16-06 | 50,000,000.00 | 49,943,750.00 | 0.00      | BNY  | BEAR   |
| NTRD    | CPD               | 03-08-06    | 68299  | CRC FUNDING LLC CP             | 4.67000   | 04-26-06 | 31,000,000.00 | 30,802,951.94 | 0.00      | BNY  | LOOP   |
| NTRD    | CPD               | 03-09-06    | 68301  | SHEFFIELD RECEIVABLES CORP CP  | 4.49000   | 03-10-06 | 50,000,000.00 | 49,993,763.89 | 0.00      | BNY  | CITGM  |
| NTRD    | CPD               | 03-09-06    | 68302  | BEAR STEARNS COS INC CP        | 4.63000   | 04-12-06 | 25,000,000.00 | 24,890,680.56 | 0.00      | BNY  | BEAR   |
| NTRD    | CPD               | 03-09-06    | 68303  | CRC FUNDING LLC CP             | 4.67000   | 05-01-06 | 25,000,000.00 | 24,828,118.06 | 0.00      | BNY  | MFR    |
| NTRD    | CPD               | 03-09-06    | 68304  | FALCON ASSET SEC CORP CP       | 4.62000   | 04-11-06 | 39,436,000.00 | 39,268,988.54 | 0.00      | BNY  | LOOP   |
| NTRD    | CPD               | 03-10-06    | 68314  | MERRILL LYNCH & CO CP          | 4.50000   | 03-16-06 | 50,000,000.00 | 49,962,500.00 | 0.00      | BNY  | MLCO   |
| NTRD    | CPD               | 03-10-06    | 68315  | MERRILL LYNCH & CO CP          | 4.50000   | 03-16-06 | 30,000,000.00 | 29,977,500.00 | 0.00      | BNY  | MLCO   |
| NTRD    | CPD               | 03-10-06    | 68312  | ING AMERICA INS HLDGS INC CP   | 4.76500   | 06-02-06 | 18,000,000.00 | 17,799,870.00 | 0.00      | BNY  | INGF   |
| NTRD    | CPD               | 03-13-06    | 68323  | PARK AVE RECEIVABLES CO LLC CP | 4.65000   | 04-13-06 | 50,000,000.00 | 49,799,791.67 | 0.00      | BNY  | MS     |
| NTRD    | CPD               | 03-13-06    | 68324  | BEAR STEARNS COS INC CP        | 4.50000   | 03-21-06 | 50,000,000.00 | 49,950,000.00 | 0.00      | BNY  | BEAR   |
| NTRD    | CPD               | 03-13-06    | 68326  | FALCON ASSET SEC CORP CP       | 4.65000   | 04-13-06 | 50,000,000.00 | 49,799,791.67 | 0.00      | BNY  | MLCO   |
| NTRD    | CPD               | 03-13-06    | 68327  | VARIABLE FDG CAPITAL CO LLC CP | 4.70000   | 05-12-06 | 25,000,000.00 | 24,804,166.67 | 0.00      | BNY  | MS     |
| NTRD    | CPD               | 03-13-06    | 68328  | JUPITER SECURITIZATION CORP CP | 4.66000   | 04-13-06 | 50,000,000.00 | 49,799,361.11 | 0.00      | BNY  | LEHMAN |
| NTRD    | CPD               | 03-13-06    | 68329  | JUPITER SECURITIZATION CORP CP | 4.66000   | 04-13-06 | 1,208,000.00  | 1,203,152.56  | 0.00      | BNY  | LEHMAN |
| NTRD    | CPD               | 03-14-06    | 68333  | SHEFFIELD RECEIVABLES CORP CP  | 4.68000   | 04-18-06 | 50,000,000.00 | 49,772,500.00 | 0.00      | BNY  | GS     |
| NTRD    | CPD               | 03-14-06    | 68334  | PREF RECEIVABLES FDG CORP CP   | 4.66000   | 04-21-06 | 50,000,000.00 | 49,754,055.56 | 0.00      | BNY  | LOOP   |
| NTRD    | CPD               | 03-14-06    | 68335  | SHEFFIELD RECEIVABLES CORP CP  | 4.67000   | 04-18-06 | 50,000,000.00 | 49,772,986.11 | 0.00      | BNY  | INGF   |
| NTRD    | CPD               | 03-14-06    | 68336  | SHEFFIELD RECEIVABLES CORP CP  | 4.67000   | 04-18-06 | 20,000,000.00 | 19,909,194.44 | 0.00      | BNY  | INGF   |
| NTRD    | CPD               | 03-14-06    | 68337  | PREF RECEIVABLES FDG CORP CP   | 4.66000   | 04-17-06 | 50,000,000.00 | 49,779,944.44 | 0.00      | BNY  | MLCO   |

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**Group: Pooled Surplus Investments**  
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**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description                    | Face Rate | Mat Date | Par Amount    | Principal     | Purch Int | Bank | Broker  |
|---------|----------|-------------|--------|--------------------------------|-----------|----------|---------------|---------------|-----------|------|---------|
| NTRD    | CPD      | 03-14-06    | 68339  | PREF RECEIVABLES FDG CORP CP   | 4.67000   | 04-17-06 | 50,000,000.00 | 49,779,472.22 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-15-06    | 68342  | VARIABLE FDG CAPITAL CO LLC CP | 4.72000   | 05-16-06 | 50,000,000.00 | 49,593,555.56 | 0.00      | BNY  | MS      |
| NTRD    | CPD      | 03-15-06    | 68345  | CAFCO LLC CP                   | 4.75000   | 05-24-06 | 50,000,000.00 | 49,538,194.44 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-15-06    | 68346  | PREF RECEIVABLES FDG CORP CP   | 4.69000   | 04-17-06 | 50,000,000.00 | 49,785,041.67 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-15-06    | 68347  | PREF RECEIVABLES FDG CORP CP   | 4.69000   | 04-17-06 | 10,000,000.00 | 9,957,008.33  | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-16-06    | 68355  | JUPITER SECURITIZATION CORP CP | 4.69000   | 04-20-06 | 50,000,000.00 | 49,772,013.89 | 0.00      | BNY  | LOOP    |
| NTRD    | CPD      | 03-16-06    | 68356  | VARIABLE FDG CAPITAL CO LLC CP | 4.73000   | 05-19-06 | 50,000,000.00 | 49,579,555.56 | 0.00      | BNY  | MFR     |
| NTRD    | CPD      | 03-17-06    | 68371  | CAFCO LLC CP                   | 4.76000   | 05-23-06 | 50,000,000.00 | 49,557,055.56 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-17-06    | 68372  | CHEVRON FUNDING CORP CP        | 4.48000   | 03-24-06 | 20,000,000.00 | 19,982,577.78 | 0.00      | BNY  | CHEVRON |
| NTRD    | CPD      | 03-20-06    | 68375  | SHEFFIELD RECEIVABLES CORP CP  | 4.71000   | 04-20-06 | 50,000,000.00 | 49,797,208.33 | 0.00      | BNY  | MFR     |
| NTRD    | CPD      | 03-20-06    | 68377  | JUPITER SECURITIZATION CORP CP | 4.71000   | 04-20-06 | 50,000,000.00 | 49,797,208.33 | 0.00      | BNY  | JPM     |
| NTRD    | CPD      | 03-20-06    | 68378  | CRC FUNDING LLC CP             | 4.72000   | 04-28-06 | 50,000,000.00 | 49,744,333.33 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-20-06    | 68384  | BEAR STEARNS COS INC CP        | 4.71000   | 04-21-06 | 50,000,000.00 | 49,790,666.67 | 0.00      | BNY  | BEAR    |
| NTRD    | CPD      | 03-21-06    | 68387  | CRC FUNDING LLC CP             | 4.74000   | 05-18-06 | 50,000,000.00 | 49,618,166.67 | 0.00      | BNY  | LOOP    |
| NTRD    | CPD      | 03-21-06    | 68388  | SHEFFIELD RECEIVABLES CORP CP  | 4.73000   | 04-21-06 | 50,000,000.00 | 49,796,347.22 | 0.00      | BNY  | BCI     |
| NTRD    | CPD      | 03-22-06    | 68406  | PARK AVE RECEIVABLES CO LLC CP | 4.73000   | 04-24-06 | 50,000,000.00 | 49,783,208.33 | 0.00      | BNY  | MS      |
| NTRD    | CPD      | 03-22-06    | 68407  | PARK AVE RECEIVABLES CO LLC CP | 4.73000   | 04-24-06 | 50,000,000.00 | 49,783,208.33 | 0.00      | BNY  | MS      |
| NTRD    | CPD      | 03-22-06    | 68408  | CBA (DELAWARE) FINANCE INC CP  | 4.71500   | 04-21-06 | 50,000,000.00 | 49,803,541.67 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-23-06    | 68417  | PREF RECEIVABLES FDG CORP CP   | 4.75000   | 04-25-06 | 50,000,000.00 | 49,782,291.67 | 0.00      | BNY  | JPM     |
| NTRD    | CPD      | 03-23-06    | 68418  | VARIABLE FDG CAPITAL CO LLC CP | 4.74000   | 05-02-06 | 50,000,000.00 | 49,736,666.67 | 0.00      | BNY  | MFR     |
| NTRD    | CPD      | 03-23-06    | 68419  | PARK AVE RECEIVABLES CO LLC CP | 4.74000   | 04-24-06 | 50,000,000.00 | 49,789,333.33 | 0.00      | BNY  | MS      |
| NTRD    | CPD      | 03-23-06    | 68420  | CBA (DELAWARE) FINANCE INC CP  | 4.74000   | 04-21-06 | 50,000,000.00 | 49,809,083.33 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-23-06    | 68421  | CBA (DELAWARE) FINANCE INC CP  | 4.74000   | 04-21-06 | 30,100,000.00 | 29,985,068.17 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-23-06    | 68424  | MERRILL LYNCH & CO CP          | 4.60000   | 03-24-06 | 50,000,000.00 | 49,993,611.11 | 0.00      | BNY  | MLCO    |
| NTRD    | CPD      | 03-23-06    | 68425  | MERRILL LYNCH & CO CP          | 4.60000   | 03-24-06 | 5,000,000.00  | 4,999,361.11  | 0.00      | BNY  | MLCO    |
| NTRD    | CPD      | 03-24-06    | 68437  | ING AMERICA INS HLDGS INC CP   | 4.69000   | 03-27-06 | 20,000,000.00 | 19,992,183.33 | 0.00      | BNY  | INGF    |
| NTRD    | CPD      | 03-24-06    | 68428  | FALCON ASSET SEC CORP CP       | 4.75000   | 04-20-06 | 50,000,000.00 | 49,821,875.00 | 0.00      | BNY  | JPM     |
| NTRD    | CPD      | 03-24-06    | 68429  | FALCON ASSET SEC CORP CP       | 4.75000   | 04-20-06 | 1,184,000.00  | 1,179,782.00  | 0.00      | BNY  | JPM     |
| NTRD    | CPD      | 03-24-06    | 68430  | PARK AVE RECEIVABLES CO LLC CP | 4.75000   | 04-26-06 | 50,000,000.00 | 49,782,291.67 | 0.00      | BNY  | MLCO    |
| NTRD    | CPD      | 03-24-06    | 68431  | PARK AVE RECEIVABLES CO LLC CP | 4.75000   | 04-26-06 | 25,332,000.00 | 25,221,700.25 | 0.00      | BNY  | MLCO    |
| NTRD    | CPD      | 03-24-06    | 68432  | CITIGROUP FUNDING INC CP       | 4.75000   | 05-08-06 | 50,000,000.00 | 49,703,125.00 | 0.00      | BNY  | CITGM   |
| NTRD    | CPD      | 03-24-06    | 68433  | JUPITER SECURITIZATION CORP CP | 4.76000   | 05-18-06 | 50,000,000.00 | 49,636,388.89 | 0.00      | BNY  | LOOP    |
| NTRD    | CPD      | 03-27-06    | 68442  | GOLDMAN SACHS GROUP CP         | 4.77000   | 04-04-06 | 50,000,000.00 | 49,947,000.00 | 0.00      | BNY  | LOOP    |
| NTRD    | CPD      | 03-27-06    | 68443  | PARK AVE RECEIVABLES CO LLC CP | 4.76000   | 04-03-06 | 47,048,000.00 | 47,004,454.46 | 0.00      | BNY  | MLCO    |
| NTRD    | CPD      | 03-27-06    | 68444  | FALCON ASSET SEC CORP CP       | 4.76000   | 04-03-06 | 41,048,000.00 | 41,010,007.80 | 0.00      | BNY  | MLCO    |
| NTRD    | CPD      | 03-27-06    | 68445  | BEAR STEARNS COS INC CP        | 4.75000   | 04-07-06 | 50,000,000.00 | 49,927,430.56 | 0.00      | BNY  | BEAR    |
| NTRD    | CPD      | 03-27-06    | 68446  | BEAR STEARNS COS INC CP        | 4.75000   | 04-07-06 | 50,000,000.00 | 49,927,430.56 | 0.00      | BNY  | BEAR    |
| NTRD    | CPD      | 03-27-06    | 68447  | GOLDMAN SACHS GROUP CP         | 4.78000   | 04-03-06 | 50,000,000.00 | 49,953,527.78 | 0.00      | BNY  | GS      |
| NTRD    | CPD      | 03-28-06    | 68466  | TORONTO-DOMINION HLDGS INC CP  | 4.78500   | 04-06-06 | 50,000,000.00 | 49,940,187.50 | 0.00      | BNY  | MLCO    |
| NTRD    | CPD      | 03-28-06    | 68467  | TORONTO-DOMINION HLDGS INC CP  | 4.78500   | 04-06-06 | 43,000,000.00 | 42,948,561.25 | 0.00      | BNY  | MLCO    |
| NTRD    | CPD      | 03-28-06    | 68458  | JUPITER SECURITIZATION CORP CP | 4.75000   | 04-20-06 | 50,000,000.00 | 49,848,263.89 | 0.00      | BNY  | LOOP    |

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| Account          | Sec Type | Settle Date | Sec ID | Description                    | Face Rate | Mat Date | Par Amount              | Principal               | Purch Int   | Bank | Broker |
|------------------|----------|-------------|--------|--------------------------------|-----------|----------|-------------------------|-------------------------|-------------|------|--------|
| NTRD             | CPD      | 03-28-06    | 68459  | PREF RECEIVABLES FDG CORP CP   | 4.76000   | 04-28-06 | 49,013,000.00           | 48,812,101.16           | 0.00        | BNY  | JPM    |
| NTRD             | CPD      | 03-28-06    | 68461  | CRC FUNDING LLC CP             | 4.77000   | 04-25-06 | 50,000,000.00           | 49,814,500.00           | 0.00        | BNY  | CITGM  |
| NTRD             | CPD      | 03-29-06    | 68476  | JUPITER SECURITIZATION CORP CP | 4.76000   | 04-28-06 | 50,000,000.00           | 49,801,666.67           | 0.00        | BNY  | CITGM  |
| NTRD             | CPD      | 03-29-06    | 68477  | JUPITER SECURITIZATION CORP CP | 4.76000   | 04-28-06 | 1,206,000.00            | 1,201,216.20            | 0.00        | BNY  | CITGM  |
| NTRD             | CPD      | 03-29-06    | 68478  | PARK AVE RECEIVABLES CO LLC CP | 4.76000   | 04-26-06 | 50,000,000.00           | 49,814,888.89           | 0.00        | BNY  | MS     |
| NTRD             | CPD      | 03-29-06    | 68479  | PARK AVE RECEIVABLES CO LLC CP | 4.76000   | 04-26-06 | 1,192,000.00            | 1,187,586.95            | 0.00        | BNY  | MS     |
| NTRD             | CPD      | 03-29-06    | 68480  | MERRILL LYNCH & CO CP          | 4.77000   | 04-04-06 | 50,000,000.00           | 49,960,250.00           | 0.00        | BNY  | MLCO   |
| NTRD             | CPD      | 03-29-06    | 68481  | MERRILL LYNCH & CO CP          | 4.77000   | 04-04-06 | 50,000,000.00           | 49,960,250.00           | 0.00        | BNY  | MLCO   |
| NTRD             | CPD      | 03-30-06    | 68500  | JUPITER SECURITIZATION CORP CP | 4.80000   | 05-17-06 | 44,159,000.00           | 43,876,382.40           | 0.00        | BNY  | CITGM  |
| NTRD             | CPD      | 03-30-06    | 68501  | CRC FUNDING LLC CP             | 4.85000   | 06-02-06 | 15,000,000.00           | 14,870,666.67           | 0.00        | BNY  | MLCO   |
| NTRD             | CPD      | 03-30-06    | 68502  | CBA (DELAWARE) FINANCE INC CP  | 4.74000   | 04-28-06 | 35,000,000.00           | 34,866,358.33           | 0.00        | BNY  | CITGM  |
| NTRD             | CPD      | 03-30-06    | 68497  | SHEFFIELD RECEIVABLES CORP CP  | 4.76000   | 05-01-06 | 42,116,000.00           | 41,937,802.52           | 0.00        | BNY  | BCI    |
| NTRD             | CPD      | 03-31-06    | 68508  | GOLDMAN SACHS GROUP CP         | 4.83000   | 04-03-06 | 50,000,000.00           | 49,979,875.00           | 0.00        | BNY  | GS     |
| NTRD             | CPD      | 03-31-06    | 68509  | GOLDMAN SACHS GROUP CP         | 4.83000   | 04-03-06 | 50,000,000.00           | 49,979,875.00           | 0.00        | BNY  | GS     |
| NTRD             | CPD      | 03-31-06    | 68510  | PREF RECEIVABLES FDG CORP CP   | 4.83000   | 04-03-06 | 15,000,000.00           | 14,993,962.50           | 0.00        | BNY  | CITGM  |
| NTRD             | CPD      | 03-31-06    | 68511  | GOLDMAN SACHS GROUP CP         | 4.85000   | 04-03-06 | 50,000,000.00           | 49,979,791.67           | 0.00        | BNY  | GS     |
| NTRD             | CPD      | 03-31-06    | 68514  | CRC FUNDING LLC CP             | 4.84000   | 04-03-06 | 30,000,000.00           | 29,987,900.00           | 0.00        | BNY  | CITGM  |
| NTRD             | CPD      | 03-31-06    | 68515  | CRC FUNDING LLC CP             | 4.84000   | 04-03-06 | 20,000,000.00           | 19,991,933.33           | 0.00        | BNY  | CITGM  |
| <b>CPD Total</b> |          |             |        |                                |           |          | <b>3,725,612,000.00</b> | <b>3,711,440,881.12</b> | <b>0.00</b> |      |        |
| NTRD             | CPI      | 03-01-06    | 68230  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68231  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68232  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68233  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68234  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68235  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68250  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68251  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68252  | GE CAPITAL CORP CP             | 4.49000   | 03-02-06 | 33,858,000.00           | 33,858,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-01-06    | 68253  | AMERICAN GEN FINANCE CORP CP   | 4.50500   | 03-23-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | AIGFDG |
| NTRD             | CPI      | 03-01-06    | 68248  | TOYOTA MOTOR CREDIT CORP CP    | 4.50000   | 03-23-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | TFS    |
| NTRD             | CPI      | 03-02-06    | 68263  | GE CAPITAL CORP CP             | 4.49000   | 03-03-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-02-06    | 68264  | GE CAPITAL CORP CP             | 4.49000   | 03-03-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-02-06    | 68265  | GE CAPITAL CORP CP             | 4.49000   | 03-03-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-02-06    | 68266  | GE CAPITAL CORP CP             | 4.49000   | 03-03-06 | 18,064,000.00           | 18,064,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-02-06    | 68257  | TOYOTA MOTOR CREDIT CORP CP    | 4.59000   | 04-20-06 | 25,000,000.00           | 25,000,000.00           | 0.00        | BNY  | TFS    |
| NTRD             | CPI      | 03-02-06    | 68260  | AIG FUNDING INC CP             | 4.50000   | 03-17-06 | 20,000,000.00           | 20,000,000.00           | 0.00        | BNY  | AIGFDG |
| NTRD             | CPI      | 03-02-06    | 68261  | AIG FUNDING INC CP             | 4.50000   | 03-17-06 | 35,000,000.00           | 35,000,000.00           | 0.00        | BNY  | AIGFDG |
| NTRD             | CPI      | 03-03-06    | 68271  | GE CAPITAL CORP CP             | 4.48000   | 03-06-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-03-06    | 68272  | GE CAPITAL CORP CP             | 4.48000   | 03-06-06 | 31,936,000.00           | 31,936,000.00           | 0.00        | BNY  | GECC   |
| NTRD             | CPI      | 03-06-06    | 68274  | GE CAPITAL CORP CP             | 4.48000   | 03-07-06 | 50,000,000.00           | 50,000,000.00           | 0.00        | BNY  | GECC   |

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| Account | Sec Type | Settle Date | Sec ID | Description                 | Face Rate | Mat Date | Par Amount    | Principal     | Purch Int | Bank | Broker |
|---------|----------|-------------|--------|-----------------------------|-----------|----------|---------------|---------------|-----------|------|--------|
| NTRD    | CPI      | 03-06-06    | 68275  | GE CAPITAL CORP CP          | 4.48000   | 03-07-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-06-06    | 68276  | GE CAPITAL CORP CP          | 4.48000   | 03-07-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-06-06    | 68277  | GE CAPITAL CORP CP          | 4.48000   | 03-07-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-06-06    | 68278  | GE CAPITAL CORP CP          | 4.48000   | 03-07-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-06-06    | 68279  | GE CAPITAL CORP CP          | 4.48000   | 03-07-06 | 10,721,000.00 | 10,721,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-07-06    | 68284  | GE CAPITAL CORP CP          | 4.46000   | 03-08-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-07-06    | 68285  | GE CAPITAL CORP CP          | 4.46000   | 03-08-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-07-06    | 68286  | GE CAPITAL CORP CP          | 4.46000   | 03-08-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-07-06    | 68287  | GE CAPITAL CORP CP          | 4.46000   | 03-08-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-07-06    | 68288  | GE CAPITAL CORP CP          | 4.46000   | 03-08-06 | 38,916,000.00 | 38,916,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-07-06    | 68282  | TOYOTA MOTOR CREDIT CORP CP | 4.48000   | 03-22-06 | 25,000,000.00 | 25,000,000.00 | 0.00      | BNY  | TFS    |
| NTRD    | CPI      | 03-08-06    | 68294  | GE CAPITAL CORP CP          | 4.47000   | 03-09-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-08-06    | 68295  | GE CAPITAL CORP CP          | 4.47000   | 03-09-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-08-06    | 68296  | GE CAPITAL CORP CP          | 4.47000   | 03-09-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-08-06    | 68297  | GE CAPITAL CORP CP          | 4.47000   | 03-09-06 | 31,478,000.00 | 31,478,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-09-06    | 68311  | AMEX CREDIT CORP CP         | 4.48000   | 03-16-06 | 3,480,000.00  | 3,480,000.00  | 0.00      | BNY  | AMEX   |
| NTRD    | CPI      | 03-09-06    | 68306  | GE CAPITAL CORP CP          | 4.46000   | 03-10-06 | 20,890,000.00 | 20,890,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-10-06    | 68316  | GE CAPITAL CORP CP          | 4.46000   | 03-13-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-10-06    | 68317  | GE CAPITAL CORP CP          | 4.46000   | 03-13-06 | 34,208,000.00 | 34,208,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-13-06    | 68330  | TOYOTA MOTOR CREDIT CORP CP | 4.66000   | 04-28-06 | 16,219,000.00 | 16,219,000.00 | 0.00      | BNY  | TFS    |
| NTRD    | CPI      | 03-14-06    | 68340  | GE CAPITAL CORP CP          | 4.49000   | 03-15-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-14-06    | 68341  | GE CAPITAL CORP CP          | 4.49000   | 03-15-06 | 26,761,000.00 | 26,761,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-15-06    | 68349  | GE CAPITAL CORP CP          | 4.53000   | 03-16-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-15-06    | 68350  | GE CAPITAL CORP CP          | 4.53000   | 03-16-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-15-06    | 68351  | GE CAPITAL CORP CP          | 4.53000   | 03-16-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-15-06    | 68352  | GE CAPITAL CORP CP          | 4.53000   | 03-16-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-15-06    | 68353  | GE CAPITAL CORP CP          | 4.53000   | 03-16-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-15-06    | 68354  | GE CAPITAL CORP CP          | 4.53000   | 03-16-06 | 46,714,000.00 | 46,714,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-16-06    | 68364  | AIG FUNDING INC CP          | 4.49000   | 03-23-06 | 7,818,000.00  | 7,818,000.00  | 0.00      | BNY  | AIGFDG |
| NTRD    | CPI      | 03-16-06    | 68357  | GE CAPITAL CORP CP          | 4.48000   | 03-17-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-16-06    | 68358  | GE CAPITAL CORP CP          | 4.48000   | 03-17-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-16-06    | 68359  | GE CAPITAL CORP CP          | 4.48000   | 03-17-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-16-06    | 68360  | GE CAPITAL CORP CP          | 4.48000   | 03-17-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-16-06    | 68361  | GE CAPITAL CORP CP          | 4.48000   | 03-17-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-16-06    | 68362  | GE CAPITAL CORP CP          | 4.48000   | 03-17-06 | 25,000,000.00 | 25,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-17-06    | 68365  | GE CAPITAL CORP CP          | 4.47000   | 03-20-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-17-06    | 68366  | GE CAPITAL CORP CP          | 4.47000   | 03-20-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-17-06    | 68367  | GE CAPITAL CORP CP          | 4.47000   | 03-20-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-17-06    | 68368  | GE CAPITAL CORP CP          | 4.47000   | 03-20-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-17-06    | 68369  | GE CAPITAL CORP CP          | 4.47000   | 03-20-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |
| NTRD    | CPI      | 03-17-06    | 68370  | GE CAPITAL CORP CP          | 4.47000   | 03-20-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC   |

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|---------|----------|-------------|--------|-----------------------------|-----------|----------|---------------|---------------|-----------|------|---------|
| NTRD    | CPI      | 03-17-06    | 68373  | GE CAPITAL CORP CP          | 4.47000   | 03-20-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-17-06    | 68374  | GE CAPITAL CORP CP          | 4.47000   | 03-20-06 | 20,206,000.00 | 20,206,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-20-06    | 68380  | GE CAPITAL CORP CP          | 4.50000   | 03-21-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-20-06    | 68381  | GE CAPITAL CORP CP          | 4.50000   | 03-21-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-20-06    | 68382  | GE CAPITAL CORP CP          | 4.50000   | 03-21-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-20-06    | 68383  | GE CAPITAL CORP CP          | 4.50000   | 03-21-06 | 19,327,000.00 | 19,327,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-21-06    | 68392  | GE CAPITAL CORP CP          | 4.53000   | 03-22-06 | 38,967,000.00 | 38,967,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-22-06    | 68409  | CHEVRON FUNDING CORP CP     | 4.54000   | 03-28-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | CHEVRON |
| NTRD    | CPI      | 03-22-06    | 68410  | CHEVRON FUNDING CORP CP     | 4.54000   | 03-28-06 | 30,000,000.00 | 30,000,000.00 | 0.00      | BNY  | CHEVRON |
| NTRD    | CPI      | 03-22-06    | 68412  | GE CAPITAL CORP CP          | 4.56000   | 03-23-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-22-06    | 68413  | GE CAPITAL CORP CP          | 4.56000   | 03-23-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-22-06    | 68414  | GE CAPITAL CORP CP          | 4.56000   | 03-23-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-22-06    | 68415  | GE CAPITAL CORP CP          | 4.56000   | 03-23-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-22-06    | 68416  | GE CAPITAL CORP CP          | 4.56000   | 03-23-06 | 26,350,000.00 | 26,350,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-23-06    | 68422  | GE CAPITAL CORP CP          | 4.59000   | 03-24-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-23-06    | 68423  | GE CAPITAL CORP CP          | 4.59000   | 03-24-06 | 23,829,000.00 | 23,829,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-24-06    | 68434  | GE CAPITAL CORP CP          | 4.65000   | 03-27-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-24-06    | 68435  | GE CAPITAL CORP CP          | 4.65000   | 03-27-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-24-06    | 68436  | GE CAPITAL CORP CP          | 4.65000   | 03-27-06 | 30,072,000.00 | 30,072,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-27-06    | 68449  | GE CAPITAL CORP CP          | 4.73000   | 03-28-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-27-06    | 68450  | GE CAPITAL CORP CP          | 4.73000   | 03-28-06 | 6,440,000.00  | 6,440,000.00  | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-27-06    | 68451  | CHEVRON FUNDING CORP CP     | 4.73000   | 04-03-06 | 30,000,000.00 | 30,000,000.00 | 0.00      | BNY  | CHEVRON |
| NTRD    | CPI      | 03-27-06    | 68440  | TOYOTA MOTOR CREDIT CORP CP | 4.72000   | 04-06-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | TFS     |
| NTRD    | CPI      | 03-27-06    | 68441  | TOYOTA MOTOR CREDIT CORP CP | 4.72000   | 04-06-06 | 16,000,000.00 | 16,000,000.00 | 0.00      | BNY  | TFS     |
| NTRD    | CPI      | 03-28-06    | 68460  | CHEVRON FUNDING CORP CP     | 4.72000   | 04-04-06 | 30,000,000.00 | 30,000,000.00 | 0.00      | BNY  | CHEVRON |
| NTRD    | CPI      | 03-28-06    | 68462  | AIG FUNDING INC CP          | 4.74000   | 04-12-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | AIGFDG  |
| NTRD    | CPI      | 03-28-06    | 68463  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-28-06    | 68464  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-28-06    | 68465  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 33,185,000.00 | 33,185,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-28-06    | 68452  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-28-06    | 68453  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-28-06    | 68454  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-28-06    | 68455  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-28-06    | 68456  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-28-06    | 68457  | GE CAPITAL CORP CP          | 4.72000   | 03-29-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-29-06    | 68472  | CHEVRON FUNDING CORP CP     | 4.72000   | 04-12-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | CHEVRON |
| NTRD    | CPI      | 03-29-06    | 68473  | AMEX CREDIT CORP CP         | 4.77000   | 04-04-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | AMEX    |
| NTRD    | CPI      | 03-29-06    | 68474  | AMEX CREDIT CORP CP         | 4.77000   | 04-04-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | AMEX    |
| NTRD    | CPI      | 03-29-06    | 68475  | CHEVRON FUNDING CORP CP     | 4.72000   | 04-07-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | CHEVRON |
| NTRD    | CPI      | 03-29-06    | 68483  | GE CAPITAL CORP CP          | 4.68000   | 03-30-06 | 50,000,000.00 | 50,000,000.00 | 0.00      | BNY  | GECC    |
| NTRD    | CPI      | 03-29-06    | 68484  | GE CAPITAL CORP CP          | 4.68000   | 03-30-06 | 12,174,000.00 | 12,174,000.00 | 0.00      | BNY  | GECC    |

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|-------------------|----------|-------------|--------|------------------------------|-----------|----------|-------------------------|-------------------------|-------------------|------|--------|
| NTRD              | CPI      | 03-29-06    | 68485  | AIG FUNDING INC CP           | 4.76000   | 04-07-06 | 50,000,000.00           | 50,000,000.00           | 0.00              | BNY  | AIGFDG |
| NTRD              | CPI      | 03-29-06    | 68486  | AMERICAN GEN FINANCE CORP CP | 4.76000   | 04-12-06 | 50,000,000.00           | 50,000,000.00           | 0.00              | BNY  | AIGFDG |
| NTRD              | CPI      | 03-30-06    | 68503  | TOYOTA MOTOR CREDIT CORP CP  | 4.74000   | 05-10-06 | 20,000,000.00           | 20,000,000.00           | 0.00              | BNY  | TFS    |
| NTRD              | CPI      | 03-30-06    | 68494  | HSBC FINANCE CORP CP         | 4.72000   | 04-14-06 | 50,000,000.00           | 50,000,000.00           | 0.00              | BNY  | HSFC   |
| NTRD              | CPI      | 03-30-06    | 68495  | HSBC FINANCE CORP CP         | 4.72000   | 04-14-06 | 50,000,000.00           | 50,000,000.00           | 0.00              | BNY  | HSFC   |
| NTRD              | CPI      | 03-30-06    | 68496  | TOYOTA MOTOR CREDIT CORP CP  | 4.71000   | 04-14-06 | 25,000,000.00           | 25,000,000.00           | 0.00              | BNY  | TFS    |
| NTRD              | CPI      | 03-30-06    | 68498  | GE CAPITAL CORP CP           | 4.72000   | 03-31-06 | 50,000,000.00           | 50,000,000.00           | 0.00              | BNY  | GECC   |
| NTRD              | CPI      | 03-30-06    | 68499  | GE CAPITAL CORP CP           | 4.72000   | 03-31-06 | 29,368,000.00           | 29,368,000.00           | 0.00              | BNY  | GECC   |
| NTRD              | CPI      | 03-31-06    | 68516  | GE CAPITAL CORP CP           | 4.82000   | 04-03-06 | 18,697,000.00           | 18,697,000.00           | 0.00              | BNY  | GECC   |
| <b>CPI Total</b>  |          |             |        |                              |           |          | <u>4,710,678,000.00</u> | <u>4,710,678,000.00</u> | <u>0.00</u>       |      |        |
| NTRD              | CTDM     | 03-31-06    | 68528  | CAL TRUST MTA                | 0.00000   | 12-31-06 | 17,907.19               | 17,907.19               | 0.00              | TTC  | WACH   |
| <b>CTDM Total</b> |          |             |        |                              |           |          | <u>17,907.19</u>        | <u>17,907.19</u>        | <u>0.00</u>       |      |        |
| NTRD              | FFCB     | 03-01-06    | 68160  | FFCB                         | 4.90000   | 03-01-07 | 25,000,000.00           | 25,000,000.00           | 0.00              | BNY  | BEAR   |
| NTRD              | FFCB     | 03-06-06    | 68162  | FFCB (CALLABLE)              | 5.00000   | 09-06-07 | 19,365,000.00           | 19,361,127.00           | 0.00              | BNY  | LOOP   |
| NTRD              | FFCB     | 03-10-06    | 68313  | FFCB (CALLABLE)              | 4.50000   | 02-11-09 | 5,971,000.00            | 5,867,940.54            | 21,644.88         | BNY  | MIZO   |
| NTRD              | FFCB     | 03-13-06    | 68273  | FFCB                         | 4.87500   | 06-13-07 | 22,000,000.00           | 21,968,760.00           | 0.00              | BNY  | LOOP   |
| NTRD              | FFCB     | 03-16-06    | 68300  | FFCB (CALLABLE)              | 5.37000   | 03-16-09 | 15,000,000.00           | 15,000,000.00           | 0.00              | BNY  | GCMC   |
| NTRD              | FFCB     | 03-20-06    | 68290  | FFCB (CALLABLE)              | 5.05000   | 06-20-07 | 26,510,000.00           | 26,510,000.00           | 0.00              | BNY  | MISC   |
| NTRD              | FFCB     | 03-20-06    | 68281  | FFCB (CALLABLE)              | 5.05000   | 06-20-07 | 25,000,000.00           | 25,000,000.00           | 0.00              | BNY  | LEHMAN |
| NTRD              | FFCB     | 03-23-06    | 68385  | FFCB (CALLABLE)              | 5.35000   | 02-23-09 | 30,000,000.00           | 30,000,000.00           | 0.00              | BNY  | LOOP   |
| NTRD              | FFCB     | 03-28-06    | 68401  | FFCB (CALLABLE)              | 5.20000   | 03-28-08 | 25,000,000.00           | 24,992,187.50           | 0.00              | BNY  | MFR    |
| NTRD              | FFCB     | 03-29-06    | 68280  | FFCB (CALLABLE)              | 5.20000   | 09-29-08 | 50,000,000.00           | 50,000,000.00           | 0.00              | BNY  | MIZO   |
| NTRD              | FFCB     | 03-31-06    | 68506  | FFCB                         | 4.90000   | 03-27-07 | 20,500,000.00           | 20,461,050.00           | 11,161.11         | BNY  | HSBC   |
| <b>FFCB Total</b> |          |             |        |                              |           |          | <u>264,346,000.00</u>   | <u>264,161,065.04</u>   | <u>32,805.99</u>  |      |        |
| NTRD              | FHLB     | 03-06-06    | 68129  | FHLB (CALLABLE)              | 5.10000   | 03-06-08 | 50,000,000.00           | 49,968,750.00           | 0.00              | BNY  | HSBC   |
| NTRD              | FHLB     | 03-21-06    | 68228  | FHLB (CALLABLE)              | 5.17000   | 09-21-07 | 25,000,000.00           | 25,000,000.00           | 0.00              | BNY  | MLCO   |
| NTRD              | FHLB     | 03-21-06    | 68229  | FHLB (CALLABLE)              | 5.12500   | 09-21-07 | 25,000,000.00           | 25,000,000.00           | 0.00              | BNY  | LOOP   |
| NTRD              | FHLB     | 03-21-06    | 68254  | FHLB (CALLABLE)              | 5.15000   | 12-21-07 | 25,000,000.00           | 25,000,000.00           | 0.00              | BNY  | RV     |
| NTRD              | FHLB     | 03-21-06    | 68255  | FHLB (CALLABLE)              | 5.15000   | 12-21-07 | 25,000,000.00           | 25,000,000.00           | 0.00              | BNY  | MFR    |
| NTRD              | FHLB     | 03-30-06    | 68491  | FHLB (CALLABLE)              | 4.90000   | 07-24-08 | 50,000,000.00           | 49,640,500.00           | 449,166.67        | BNY  | LEHMAN |
| NTRD              | FHLB     | 03-31-06    | 68505  | FHLB (CALLABLE)              | 5.10000   | 03-06-08 | 25,000,000.00           | 24,929,750.00           | 88,541.67         | BNY  | HSBC   |
| <b>FHLB Total</b> |          |             |        |                              |           |          | <u>225,000,000.00</u>   | <u>224,539,000.00</u>   | <u>537,708.34</u> |      |        |
| NTRD              | FHLM     | 03-07-06    | 68115  | FHLMC (CALLABLE)             | 5.25000   | 03-07-08 | 39,919,000.00           | 39,915,008.10           | 0.00              | BNY  | MFR    |
| NTRD              | FHLM     | 03-22-06    | 68256  | FHLMC (CALLABLE)             | 5.25000   | 09-22-08 | 25,000,000.00           | 25,000,000.00           | 0.00              | BNY  | WFI    |
| <b>FHLM Total</b> |          |             |        |                              |           |          | <u>64,919,000.00</u>    | <u>64,915,008.10</u>    | <u>0.00</u>       |      |        |
| NTRD              | MMF      | 03-31-06    | 68520  | GOLDMAN SACHS MMF            | 0.00000   | 04-15-06 | 9,005,016.00            | 9,005,016.00            | 0.00              | TTC  | GS     |
| <b>MMF Total</b>  |          |             |        |                              |           |          | <u>9,005,016.00</u>     | <u>9,005,016.00</u>     | <u>0.00</u>       |      |        |



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 Purchase Detail Report  
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 For the Period March 1, 2006 to March 31, 2006  
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| Account           | Sec Type | Settle Date | Sec ID | Description                 | Face Rate | Mat Date | Par Amount     | Principal      | Purch Int  | Bank | Broker |
|-------------------|----------|-------------|--------|-----------------------------|-----------|----------|----------------|----------------|------------|------|--------|
| NTRD              | NCD1     | 03-13-06    | 68325  | CITIBANK NA CD              | 4.85000   | 06-13-06 | 50,000,000.00  | 50,000,000.00  | 0.00       | BNY  | CITGM  |
| NTRD              | NCD1     | 03-20-06    | 68376  | FIRST TENNESSEE BK NA CD    | 4.73000   | 04-20-06 | 50,000,000.00  | 50,000,000.00  | 0.00       | BNY  | GS     |
| NTRD              | NCD1     | 03-22-06    | 68397  | CITIBANK NA CD              | 4.89000   | 06-22-06 | 50,000,000.00  | 50,000,000.00  | 0.00       | BNY  | CITGM  |
| NTRD              | NCD1     | 03-24-06    | 68427  | CITIBANK NA CD              | 4.90500   | 06-23-06 | 50,000,000.00  | 50,000,000.00  | 0.00       | BNY  | CITGM  |
| NTRD              | NCD1     | 03-28-06    | 68468  | FIRST TENNESSEE BK NA CD    | 4.78000   | 04-28-06 | 50,000,000.00  | 50,000,428.79  | 0.00       | BNY  | MFR    |
| NTRD              | NCD1     | 03-29-06    | 68482  | WELLS FARGO BK NA CD        | 4.77000   | 04-26-06 | 50,000,000.00  | 50,000,000.00  | 0.00       | BNY  | WFC    |
| <b>NCD1 Total</b> |          |             |        |                             |           |          | 300,000,000.00 | 300,000,428.79 | 0.00       |      |        |
| NTRD              | NOTE     | 03-29-06    | 68487  | USTN                        | 3.37500   | 02-28-07 | 50,000,000.00  | 49,343,750.00  | 132,982.34 | BNY  | MFR    |
| <b>NOTE Total</b> |          |             |        |                             |           |          | 50,000,000.00  | 49,343,750.00  | 132,982.34 |      |        |
| NTRD              | REPO     | 03-09-06    | 68307  | REPO FNMA 6.03 12-16-24     | 4.48000   | 03-10-06 | 47,672,000.00  | 47,672,000.00  | 0.00       | BNY  | MLCO   |
| NTRD              | REPO     | 03-09-06    | 68308  | REPO FNMA 5.75 02-24-25     | 4.48000   | 03-10-06 | 46,385,000.00  | 46,385,000.00  | 0.00       | BNY  | MLCO   |
| NTRD              | REPO     | 03-09-06    | 68309  | REPO FNMA 5.95 08-10-20     | 4.48000   | 03-10-06 | 47,672,000.00  | 47,672,000.00  | 0.00       | BNY  | MLCO   |
| NTRD              | REPO     | 03-09-06    | 68310  | REPO FHLB 5.81 03-14-25     | 4.48000   | 03-10-06 | 8,271,000.00   | 8,271,000.00   | 0.00       | BNY  | MLCO   |
| NTRD              | REPO     | 03-10-06    | 68318  | REPO FNMA 4.25 08-15-10     | 4.47000   | 03-13-06 | 47,549,000.00  | 47,549,000.00  | 0.00       | BNY  | BA     |
| NTRD              | REPO     | 03-10-06    | 68319  | REPO FNMA 4.25 08-15-10     | 4.47000   | 03-13-06 | 47,549,000.00  | 47,549,000.00  | 0.00       | BNY  | BA     |
| NTRD              | REPO     | 03-10-06    | 68320  | REPO FNMA 2.71 01-30-07     | 4.47000   | 03-13-06 | 48,163,000.00  | 48,163,000.00  | 0.00       | BNY  | BA     |
| NTRD              | REPO     | 03-10-06    | 68321  | REPO FNMA 2.71 01-30-07     | 4.47000   | 03-13-06 | 6,739,000.00   | 6,739,000.00   | 0.00       | BNY  | BA     |
| NTRD              | REPO     | 03-13-06    | 68331  | REPO FFCB 4.125 04-15-09    | 4.48000   | 03-14-06 | 16,470,000.00  | 16,470,000.00  | 0.00       | BNY  | MLCO   |
| NTRD              | REPO     | 03-13-06    | 68332  | REPO FFCB 4.125 04-15-09    | 4.48000   | 03-14-06 | 48,530,000.00  | 48,530,000.00  | 0.00       | BNY  | MLCO   |
| NTRD              | REPO     | 03-21-06    | 68393  | REPO FHLMC 6.625 09-15-09   | 4.55000   | 03-22-06 | 51,653,000.00  | 51,653,000.00  | 0.00       | BNY  | MLCO   |
| NTRD              | REPO     | 03-21-06    | 68394  | REPO FHLMC 6.625 09-15-09   | 4.55000   | 03-22-06 | 981,000.00     | 981,000.00     | 0.00       | BNY  | MLCO   |
| NTRD              | REPO     | 03-21-06    | 68389  | REPO FHLB 4.75 03-14-08     | 4.54000   | 03-22-06 | 49,099,000.00  | 49,099,000.00  | 0.00       | BNY  | BA     |
| NTRD              | REPO     | 03-21-06    | 68390  | REPO FHLB 4.75 03-14-08     | 4.54000   | 03-22-06 | 49,099,000.00  | 49,099,000.00  | 0.00       | BNY  | BA     |
| NTRD              | REPO     | 03-21-06    | 68391  | REPO FHLB 4.75 03-14-08     | 4.54000   | 03-22-06 | 19,802,000.00  | 19,802,000.00  | 0.00       | BNY  | BA     |
| NTRD              | REPO     | 03-21-06    | 68395  | REPO FNMA 4.875 01-11-08    | 4.55000   | 03-22-06 | 47,366,000.00  | 47,366,000.00  | 0.00       | BNY  | MLCO   |
| <b>REPO Total</b> |          |             |        |                             |           |          | 583,000,000.00 | 583,000,000.00 | 0.00       |      |        |
| NTRD              | YANK1    | 03-01-06    | 68249  | ABN AMRO BK NV CHICAGO CD   | 4.65500   | 05-01-06 | 50,000,000.00  | 50,000,420.30  | 0.00       | BNY  | MFR    |
| NTRD              | YANK1    | 03-01-06    | 68246  | SOCIETE GENERALE NY CD      | 4.70000   | 05-10-06 | 50,000,000.00  | 50,000,963.44  | 0.00       | BNY  | MFR    |
| NTRD              | YANK1    | 03-02-06    | 68262  | RABOBANK NEDERLAND NV NY CD | 4.61000   | 04-20-06 | 50,000,000.00  | 50,000,676.32  | 0.00       | BNY  | INGF   |
| NTRD              | YANK1    | 03-02-06    | 68267  | ROYAL BK OF CANADA NY CD    | 4.77000   | 06-06-06 | 50,000,000.00  | 50,001,316.62  | 0.00       | BNY  | MFR    |
| NTRD              | YANK1    | 03-02-06    | 68268  | LLOYDS TSB BK PLC NY CD     | 4.76000   | 06-02-06 | 50,000,000.00  | 50,001,262.45  | 0.00       | BNY  | MFR    |
| NTRD              | YANK1    | 03-07-06    | 68289  | CIBC NY CD                  | 4.66000   | 04-20-06 | 50,000,000.00  | 50,000,607.66  | 0.00       | BNY  | MFR    |
| NTRD              | YANK1    | 03-08-06    | 68298  | UBS AG STAMFORD CD          | 4.70500   | 05-08-06 | 50,000,000.00  | 50,000,000.00  | 0.00       | BNY  | UBSWAR |
| NTRD              | YANK1    | 03-08-06    | 68293  | SVENSKA HANDELSBANKEN NY CD | 4.66500   | 04-20-06 | 50,000,000.00  | 50,000,296.96  | 0.00       | BNY  | INGF   |
| NTRD              | YANK1    | 03-09-06    | 68305  | LLOYDS TSB BK PLC NY CD     | 4.72000   | 05-12-06 | 40,000,000.00  | 40,000,705.21  | 0.00       | BNY  | MFR    |
| NTRD              | YANK1    | 03-14-06    | 68338  | ABN AMRO BK NV CHICAGO CD   | 4.74000   | 05-15-06 | 50,000,000.00  | 50,000,854.15  | 0.00       | BNY  | MFR    |
| NTRD              | YANK1    | 03-15-06    | 68343  | CREDIT SUISSE NY CD         | 4.77000   | 05-15-06 | 50,000,000.00  | 50,000,000.00  | 0.00       | BNY  | CSFB   |
| NTRD              | YANK1    | 03-15-06    | 68344  | CREDIT SUISSE NY CD         | 4.77000   | 05-15-06 | 25,000,000.00  | 25,000,000.00  | 0.00       | BNY  | CSFB   |
| NTRD              | YANK1    | 03-15-06    | 68348  | BARCLAYS BK PLC NY CD       | 4.77000   | 05-15-06 | 50,000,000.00  | 50,000,000.00  | 0.00       | BNY  | BCI    |

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| Account               | Sec Type | Settle Date | Sec ID | Description                   | Face Rate | Mat Date | Par Amount               | Principal                | Purch Int         | Bank | Broker |
|-----------------------|----------|-------------|--------|-------------------------------|-----------|----------|--------------------------|--------------------------|-------------------|------|--------|
| NTRD                  | YANK1    | 03-16-06    | 68363  | DEUTSCHE BANK AG NY CD        | 4.77000   | 05-17-06 | 50,000,000.00            | 50,000,000.00            | 0.00              | BNY  | DBAG   |
| NTRD                  | YANK1    | 03-20-06    | 68379  | TORONTO DOMINION BK NY CD     | 4.73500   | 04-21-06 | 32,000,000.00            | 32,000,230.44            | 12,626.67         | BNY  | INGF   |
| NTRD                  | YANK1    | 03-21-06    | 68396  | SVENSKA HANDELSBANKEN NY CD   | 4.74000   | 04-24-06 | 50,000,000.00            | 50,000,470.12            | 0.00              | BNY  | MFR    |
| NTRD                  | YANK1    | 03-22-06    | 68411  | UBS AG STAMFORD CD            | 4.75000   | 04-24-06 | 50,000,000.00            | 50,000,000.00            | 0.00              | BNY  | UBSWAR |
| NTRD                  | YANK1    | 03-23-06    | 68398  | BARCLAYS BK PLC NY CD         | 5.11250   | 03-23-07 | 50,000,000.00            | 50,000,000.00            | 0.00              | BNY  | BCI    |
| NTRD                  | YANK1    | 03-23-06    | 68426  | LLOYDS TSB BK PLC NY CD       | 4.83000   | 05-30-06 | 50,000,000.00            | 50,000,935.92            | 0.00              | BNY  | MFR    |
| NTRD                  | YANK1    | 03-24-06    | 68438  | BK OF MONTREAL CHICAGO CD     | 4.75500   | 05-09-06 | 50,000,000.00            | 50,000,317.52            | 0.00              | BNY  | INGF   |
| NTRD                  | YANK1    | 03-27-06    | 68448  | SOCIETE GENERALE NY CD        | 4.76000   | 04-07-06 | 50,000,000.00            | 50,000,152.56            | 0.00              | BNY  | MFR    |
| NTRD                  | YANK1    | 03-28-06    | 68439  | BK OF NOVA SCOTIA PORTLAND CD | 4.78000   | 05-10-06 | 50,000,000.00            | 50,000,000.00            | 0.00              | BNY  | PREBON |
| NTRD                  | YANK1    | 03-28-06    | 68469  | SOCIETE GENERALE NY CD        | 4.78000   | 05-10-06 | 50,000,000.00            | 50,000,593.84            | 0.00              | BNY  | MFR    |
| NTRD                  | YANK1    | 03-28-06    | 68470  | UBS AG STAMFORD CD            | 4.77500   | 04-28-06 | 50,000,000.00            | 50,000,000.00            | 0.00              | BNY  | UBSWAR |
| NTRD                  | YANK1    | 03-29-06    | 68488  | CIBC NY CD                    | 4.85000   | 05-30-06 | 50,000,000.00            | 50,000,853.99            | 0.00              | BNY  | MFR    |
| NTRD                  | YANK1    | 03-29-06    | 68489  | CIBC NY CD                    | 4.85000   | 05-30-06 | 25,000,000.00            | 25,000,427.00            | 0.00              | BNY  | MFR    |
| NTRD                  | YANK1    | 03-30-06    | 68504  | ABN AMRO BK NV CHICAGO CD     | 4.73000   | 04-14-06 | 50,000,000.00            | 50,000,207.92            | 0.00              | BNY  | MFR    |
| NTRD                  | YANK1    | 03-31-06    | 68512  | BARCLAYS BK PLC NY CD         | 4.94000   | 06-30-06 | 50,000,000.00            | 50,000,000.00            | 0.00              | BNY  | BCI    |
| NTRD                  | YANK1    | 03-31-06    | 68513  | UBS AG STAMFORD CD            | 4.86000   | 05-31-06 | 50,000,000.00            | 50,000,000.00            | 0.00              | BNY  | UBSWAR |
| <b>YANK1 Total</b>    |          |             |        |                               |           |          | <b>1,372,000,000.00</b>  | <b>1,372,011,292.42</b>  | <b>12,626.67</b>  |      |        |
| <b>PSI-NTRD Total</b> |          |             |        |                               |           |          | <b>11,384,577,923.19</b> | <b>11,369,112,348.66</b> | <b>716,123.34</b> |      |        |

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| Account            | Sec Type | Settle Date | Sec ID | Description        | Face Rate | Mat Date | Par Amount | Principal  | Purch Int | Bank | Broker |
|--------------------|----------|-------------|--------|--------------------|-----------|----------|------------|------------|-----------|------|--------|
| BLPSI              | STRP     | 03-30-06    | 68490  | US TREASURY STRIPS | 0.00000   | 02-15-07 | 500,000.00 | 479,200.00 | 0.00      | BNY  | JPM    |
| <b>STRP Total</b>  |          |             |        |                    |           |          | 500,000.00 | 479,200.00 | 0.00      |      |        |
| <b>BLPSI Total</b> |          |             |        |                    |           |          | 500,000.00 | 479,200.00 | 0.00      |      |        |
| <b>SPI Total</b>   |          |             |        |                    |           |          | 500,000.00 | 479,200.00 | 0.00      |      |        |

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 Sales Detail Report  
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| Settle Date | Portfolio ID | Instrument ID | Description                             | Txn Type | Txn Price | Par      | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|-------------|--------------|---------------|---|----------|-----------|----------|-----------|----------------------|---------------|---------------|
| 03-01-06    | NTRD         | 5058          | FHLMC PARTICIPATION CERTIF              | Call     | 99.93750  | 6,629.40 | 6,625.26  | 0.00                 | 6,625.26      | -3.76         |
|             |              |               | <b>FHLMC PARTICIPATION CERTIF Total</b> |          |           | 6,629.40 | 6,625.26  | 0.00                 | 6,625.26      | -3.76         |
|             |              |               | <b>PSI-NTRD Total</b>                   |          |           | 6,629.40 | 6,625.26  | 0.00                 | 6,625.26      | -3.76         |

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| Settle Date                    | Portfolio ID | Instrument ID | Description          | Txn Type   | Txn Price | Par                   | Principal             | Txn/Accrued Interest | Net Cash Flow         | Profit/(Loss) |
|--------------------------------|--------------|---------------|----------------------|------------|-----------|-----------------------|-----------------------|----------------------|-----------------------|---------------|
| 03-01-06                       | GF           | 3187          | FLYING TRIANGLE LOAN | Call       | 100.0000  | 393.81                | 393.81                | 220.19               | 614.00                | 0.00          |
| 03-01-06                       | GF           | 17795         | FLYING TRIANGLE LOAN | Call       | 100.0000  | 510.18                | 510.18                | 259.43               | 769.61                | 0.00          |
| 03-02-06                       | GF           | 3463          | FLYING TRIANGLE LOAN | Call       | 100.0000  | 1,492.17              | 1,492.17              | 876.53               | 2,368.70              | 0.00          |
| 03-06-06                       | GF           | 14004         | FLYING TRIANGLE LOAN | Call       | 100.0000  | 537.32                | 537.32                | 209.35               | 746.67                | 0.00          |
| 03-07-06                       | GF           | 12057         | FLYING TRIANGLE LOAN | Call       | 100.0000  | 835.79                | 835.79                | 613.42               | 1,449.21              | 0.00          |
| 03-15-06                       | GF           | 15858         | FLYING TRIANGLE LOAN | Call       | 100.0000  | 347.44                | 347.44                | 158.66               | 506.10                | 0.00          |
| 03-15-06                       | GF           | 16864         | FLYING TRIANGLE LOAN | Call       | 100.0000  | 895.29                | 895.29                | 442.19               | 1,337.48              | 0.00          |
| <b>FLYING TRIANGLE Total</b>   |              |               |                      |            |           | <b>5,012.00</b>       | <b>5,012.00</b>       | <b>2,779.77</b>      | <b>7,791.77</b>       | <b>0.00</b>   |
| <b>GF Total</b>                |              |               |                      |            |           | <b>5,012.00</b>       | <b>5,012.00</b>       | <b>2,779.77</b>      | <b>7,791.77</b>       | <b>0.00</b>   |
| 03-15-06                       | LACC1        | 66690         | LACCD 2005-06 GIC    | Withdrawal | 100.0000  | 102,539,399.00        | 102,539,399.00        | 0.00                 | 102,539,399.00        | 0.00          |
| <b>LACCD 2005-06 GIC Total</b> |              |               |                      |            |           | <b>102,539,399.00</b> | <b>102,539,399.00</b> | <b>0.00</b>          | <b>102,539,399.00</b> | <b>0.00</b>   |
| <b>LACC1 Total</b>             |              |               |                      |            |           | <b>102,539,399.00</b> | <b>102,539,399.00</b> | <b>0.00</b>          | <b>102,539,399.00</b> | <b>0.00</b>   |
| <b>SPI Total</b>               |              |               |                      |            |           | <b>102,544,411.00</b> | <b>102,544,411.00</b> | <b>2,779.77</b>      | <b>102,547,190.77</b> | <b>0.00</b>   |

Los Angeles County Treasurer  
Comparison of Investment Cost to Market Value  
As of March 31, 2006  
Attachment IX

| SECURITY TYPE         | POOLED                     |                            |                          | SPECIFIC PURPOSE          |                           |                         |
|-----------------------|----------------------------|----------------------------|--------------------------|---------------------------|---------------------------|-------------------------|
|                       | Amortized Cost             | Market Value               | Mkt Value Difference     | Amortized Cost            | Market Value              | Mkt Value Difference    |
| Collateralized CD's   | \$0.00                     | \$0.00                     | \$0.00                   | \$0.00                    | \$0.00                    | \$0.00                  |
| Negotiable CD's       | 3,421,954,756.52           | 3,420,377,386.86           | (1,577,369.66)           | 164,250,289.45            | 164,162,617.62            | (87,671.83)             |
| Euro CD's             | 0.00                       | 0.00                       | 0.00                     | 0.00                      | 0.00                      | 0.00                    |
| Bankers Acceptances   | 0.00                       | 0.00                       | 0.00                     | 0.00                      | 0.00                      | 0.00                    |
| Commercial Paper      | 5,455,848,355.61           | 5,460,605,931.18           | 4,757,575.57             | 65,750,000.00             | 65,744,131.88             | (5,868.12)              |
| Governments           | 1,139,599,637.05           | 1,138,373,125.00           | (1,226,512.05)           | 360,192,235.38            | 358,225,385.83            | (1,966,849.55)          |
| Agencies              | 6,055,271,615.77           | 6,027,804,329.05           | (27,467,286.72)          | 308,675,246.60            | 307,386,268.54            | (1,288,978.06)          |
| Municipals            | 45,000,000.00              | 45,000,000.00              | 0.00                     | 5,435,000.00              | 5,435,000.00              | 0.00                    |
| Corp. & Deposit Notes | 853,388,653.34             | 852,754,386.35             | (634,266.99)             | 34,000,000.00             | 33,993,815.40             | (6,184.60)              |
| Repurchase Agreements | 0.00                       | 0.00                       | 0.00                     | 0.00                      | 0.00                      | 0.00                    |
| Asset Backed          | 0.00                       | 0.00                       | 0.00                     | 0.00                      | 0.00                      | 0.00                    |
| Other                 | 14,099,338.14              | 14,068,554.66              | (30,783.48)              | 688,021,388.08            | 688,021,388.08            | 0.00                    |
| TOTAL                 | <u>\$16,985,162,356.43</u> | <u>\$16,958,983,713.10</u> | <u>(\$26,178,643.33)</u> | <u>\$1,626,324,159.51</u> | <u>\$1,622,968,607.35</u> | <u>(\$3,355,552.16)</u> |

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.26% of the PSI Portfolio.

Los Angeles County Treasurer  
Market Pricing Exceptions  
As of 03/31/2006  
Attachment IXa

| Security ID | Security Description       | Calculated Market Price |
|-------------|----------------------------|-------------------------|
| 67682       | BK OF AMERICA NA BK NOTE   | 99.99724201             |
| 67926       | BK OF AMERICA NA BK NOTE   | 99.98227154             |
| 67976       | BK OF AMERICA NA BK NOTE   | 99.98268874             |
| 68291       | BK OF AMERICA NA BK NOTE   | 99.99171185             |
| 68177       | BK OF AMERICA NA BK NOTE   | 99.93914722             |
| 68132       | AMERICAN GEN FINANCE CORP  | 99.99754398             |
| 68451       | CHEVRON FUNDING CORP CP    | 99.99909876             |
| 68460       | CHEVRON FUNDING CORP CP    | 99.99869437             |
| 68473       | AMEX CREDIT CORP CP        | 99.99925053             |
| 68474       | AMEX CREDIT CORP CP        | 99.99925053             |
| 68123       | TOYOTA MOTOR CREDIT CORP C | 99.99645241             |
| 68440       | TOYOTA MOTOR CREDIT CORP C | 99.99956206             |
| 68441       | TOYOTA MOTOR CREDIT CORP C | 99.99956206             |
| 68475       | CHEVRON FUNDING CORP CP    | 99.99950130             |
| 68485       | AIG FUNDING INC CP         | 100.00028000            |
| 68153       | AMERICAN GEN FINANCE CORP  | 99.99486552             |
| 68154       | AMEX CREDIT CORP CP        | 99.99486552             |
| 68169       | AMEX CREDIT CORP CP        | 99.99387974             |
| 68181       | AMEX CREDIT CORP CP        | 99.99388054             |
| 68486       | AMERICAN GEN FINANCE CORP  | 100.00058473            |
| 68472       | CHEVRON FUNDING CORP CP    | 99.99924893             |
| 68462       | AIG FUNDING INC CP         | 99.99991680             |
| 68494       | HSBC FINANCE CORP CP       | 99.99917230             |
| 68495       | HSBC FINANCE CORP CP       | 99.99917230             |
| 68496       | TOYOTA MOTOR CREDIT CORP C | 99.99878267             |
| 68257       | TOYOTA MOTOR CREDIT CORP C | 99.99175412             |
| 68330       | TOYOTA MOTOR CREDIT CORP C | 99.99354941             |
| 68503       | TOYOTA MOTOR CREDIT CORP C | 99.99614186             |
| 64881       | DEUTSCHE BANK AG NY FRCDQ  | 99.95000000             |
| 67993       | FIRST TENNESSEE BK NA CD   | 99.99829819             |
| 67812       | FIRST TENNESSEE BK NA CD   | 99.98932533             |
| 68376       | FIRST TENNESSEE BK NA CD   | 99.99740166             |
| 68468       | FIRST TENNESSEE BK NA CD   | 99.99985246             |
| 68325       | CITIBANK NA CD             | 99.99760627             |
| 68074       | WELLS FARGO BK NA CD       | 99.78542874             |
| 68186       | UBS AG STAMFORD CD         | 99.99854792             |
| 67999       | BARCLAYS BK PLC NY CD      | 99.99825685             |
| 67972       | UBS AG STAMFORD CD         | 99.99812785             |
| 67677       | BNP PARIBAS SF CD          | 99.99732436             |
| 68031       | SOCIETE GENERALE NY CD     | 99.99357831             |
| 68148       | SOCIETE GENERALE NY CD     | 99.99436550             |
| 67813       | CREDIT SUISSE NY CD        | 99.98968215             |
| 67482       | BK OF NOVA SCOTIA NY CD    | 99.98339968             |
| 67833       | BARCLAYS BK PLC NY CD      | 99.98645836             |
| 67834       | ROYAL BK OF CANADA NY CD   | 99.98458175             |
| 68262       | RABOBANK NEDERLAND NV NY C | 99.99015310             |
| 68289       | CIBC NY CD                 | 99.99308395             |
| 68379       | TORONTO DOMINION BK NY CD  | 99.99745305             |
| 67910       | BNP PARIBAS SF CD          | 99.98293154             |
| 68249       | ABN AMRO BK NV CHICAGO CD  | 99.98769007             |
| 68210       | ABN AMRO BK NV CHICAGO CD  | 99.98806409             |
| 67971       | LLOYDS TSB BK PLC NY CD    | 99.98237652             |
| 67953       | SOCIETE GENERALE NY CD     | 99.98175625             |
| 68015       | CREDIT SUISSE NY CD        | 99.98343134             |
| 68298       | UBS AG STAMFORD CD         | 99.99061401             |
| 68246       | SOCIETE GENERALE NY CD     | 99.98576064             |
| 68305       | LLOYDS TSB BK PLC NY CD    | 99.98794897             |
| 68344       | CREDIT SUISSE NY CD        | 99.99376285             |
| 68338       | ABN AMRO BK NV CHICAGO CD  | 99.98996454             |

**Los Angeles County Treasurer**  
**Market Pricing Exceptions**  
**As of 03/31/2006**  
**Attachment IXa**

| Security<br>ID | Security Description       | Calculated<br>Market Price |
|----------------|----------------------------|----------------------------|
| 68343          | CREDIT SUISSE NY CD        | 99.99376285                |
| 68363          | DEUTSCHE BANK AG NY CD     | 99.99357006                |
| 68268          | LLOYDS TSB BK PLC NY CD    | 99.98115546                |
| 67943          | DEUTSCHE BANK AG NY CD     | 99.93309571                |
| 67944          | BNP PARIBAS SF CD          | 99.90712375                |
| 67946          | RABOBANK NEDERLAND NV NY C | 99.90730623                |
| 67051          | ROYAL BK OF SCOTLAND PLC N | 99.73536826                |
| 67977          | ABN AMRO BK NV CD (CALLABL | 99.74536952                |
| 67856          | DEUTSCHE BANK AG NY CD SU  | 99.31640886                |
| 67960          | BK OF AMERICA NA BK NOTE   | 99.98181043                |
| 68000          | TOYOTA MOTOR CREDIT CORP C | 99.99634610                |
| 67989          | GE CAPITAL CORP CP         | 99.98615340                |
| 68016          | BARCLAYS BK PLC NY CD      | 99.99672049                |
| 67961          | DEUTSCHE BK NY CD          | 99.98093212                |
| 67959          | SOCIETE GENERALE NY CD     | 99.98181043                |
| 66138          | RABOBANK NEDERLAND NY CD   | 99.90904157                |
| 68022          | RABOBANK NEDERLAND NY CD   | 99.93880669                |
| 67500          | BARCLAYS BK NY CD          | 99.92630370                |
| 67507          | DEUTSCHE BANK NY CD        | 99.80663759                |



Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of March 31, 2006  
Fund: Pooled Surplus Investments  
Attachment X

| Group             | Acct | Sec Type | SecID | Description                  | Face Rate | Mat Date | Par                   | Amortized Cost        | Market Value          |
|-------------------|------|----------|-------|------------------------------|-----------|----------|-----------------------|-----------------------|-----------------------|
| PSI               | NTRD | BAN      | 60180 | LACCAL BANS                  | 7.25000   | 06-30-06 | 5,000,000.00          | 5,000,000.00          | 5,000,000.00          |
| PSI               | NTRD | BAN      | 62261 | LACCAL BANS                  | 7.25000   | 06-30-07 | 5,000,000.00          | 5,000,000.00          | 5,000,000.00          |
| PSI               | NTRD | BAN      | 63425 | LACCAL BANS                  | 7.25000   | 06-30-07 | 5,000,000.00          | 5,000,000.00          | 5,000,000.00          |
| PSI               | NTRD | BAN      | 64218 | LACCAL BANS                  | 4.84800   | 06-30-07 | 10,000,000.00         | 10,000,000.00         | 10,000,000.00         |
| PSI               | NTRD | BAN      | 66002 | LACCAL BANS                  | 4.84800   | 06-30-08 | 5,000,000.00          | 5,000,000.00          | 5,000,000.00          |
| PSI               | NTRD | BAN      | 66446 | LACCAL BANS                  | 4.84800   | 06-30-08 | 5,000,000.00          | 5,000,000.00          | 5,000,000.00          |
| PSI               | NTRD | BAN      | 67301 | LACCAL BANS                  | 4.84800   | 06-30-08 | 5,000,000.00          | 5,000,000.00          | 5,000,000.00          |
| PSI               | NTRD | BAN      | 68292 | LACCAL BANS                  | 5.26400   | 06-30-08 | 5,000,000.00          | 5,000,000.00          | 5,000,000.00          |
| <b>BAN Total</b>  |      |          |       |                              |           |          | <u>45,000,000.00</u>  | <u>45,000,000.00</u>  | <u>45,000,000.00</u>  |
| PSI               | NTRD | BNOT     | 67682 | BK OF AMERICA NA BK NOTE     | 4.46000   | 04-03-06 | 50,000,000.00         | 50,000,000.00         | 49,998,621.00         |
| PSI               | NTRD | BNOT     | 67835 | BK OF AMERICA NA BK NOTE     | 4.53000   | 04-20-06 | 50,000,000.00         | 50,000,000.00         | 49,966,500.00         |
| PSI               | NTRD | BNOT     | 67926 | BK OF AMERICA NA BK NOTE     | 4.61000   | 05-01-06 | 50,000,000.00         | 50,000,000.00         | 49,991,135.50         |
| PSI               | NTRD | BNOT     | 67976 | BK OF AMERICA NA BK NOTE     | 4.62000   | 05-02-06 | 50,000,000.00         | 50,000,000.00         | 49,991,344.00         |
| PSI               | NTRD | BNOT     | 68077 | BNP PARIBAS NY BK NOTE       | 5.02500   | 02-16-07 | 25,000,000.00         | 25,000,000.00         | 24,818,000.00         |
| PSI               | NTRD | BNOT     | 68177 | BK OF AMERICA NA BK NOTE     | 4.92000   | 08-23-06 | 50,000,000.00         | 50,000,000.00         | 49,969,573.50         |
| PSI               | NTRD | BNOT     | 68291 | BK OF AMERICA NA BK NOTE     | 4.82000   | 06-06-06 | 50,000,000.00         | 50,000,000.00         | 49,995,855.50         |
| <b>BNOT Total</b> |      |          |       |                              |           |          | <u>325,000,000.00</u> | <u>325,000,000.00</u> | <u>324,731,029.50</u> |
| PSI               | NTRD | CNFL     | 63109 | ROYAL BK OF SCOTLAND PLC FRN | 4.79000   | 11-24-06 | 50,000,000.00         | 50,000,000.00         | 50,014,500.00         |
| PSI               | NTRD | CNFL     | 63110 | ROYAL BK OF SCOTLAND PLC FRN | 4.79000   | 11-24-06 | 20,000,000.00         | 20,000,000.00         | 20,005,800.00         |
| PSI               | NTRD | CNFL     | 64115 | CITIGROUP GLOBAL MKTS FRN    | 4.98688   | 03-16-07 | 10,350,000.00         | 10,355,439.64         | 10,358,176.50         |
| PSI               | NTRD | CNFL     | 64392 | CITIGROUP GLOBAL MKTS FRN    | 4.76000   | 08-06-07 | 40,000,000.00         | 40,012,985.67         | 40,028,800.00         |
| PSI               | NTRD | CNFL     | 64474 | WELLS FARGO & CO FRN         | 5.00000   | 09-15-06 | 15,000,000.00         | 15,008,513.30         | 15,010,200.00         |
| PSI               | NTRD | CNFL     | 64476 | TOYOTA MOTOR CREDIT CORP FRN | 4.90538   | 03-22-07 | 25,000,000.00         | 25,000,000.00         | 25,004,500.00         |
| PSI               | NTRD | CNFL     | 64496 | ROYAL BK OF SCOTLAND PLC FRN | 4.96000   | 03-30-07 | 50,000,000.00         | 50,000,000.00         | 50,037,000.00         |
| PSI               | NTRD | CNFL     | 65258 | WELLS FARGO & CO FRN         | 4.98000   | 06-12-06 | 25,000,000.00         | 25,006,780.00         | 25,005,250.00         |
| PSI               | NTRD | CNFL     | 66797 | CITIGROUP INC FRN            | 4.63850   | 01-12-07 | 15,000,000.00         | 15,009,863.17         | 15,010,350.00         |
| PSI               | NTRD | CNFL     | 66885 | BK OF AMERICA NA FRN         | 4.81000   | 11-07-06 | 25,000,000.00         | 25,000,000.00         | 25,002,500.00         |
| PSI               | NTRD | CNFL     | 67034 | CITIGROUP GLOBAL MKTS FRN    | 4.74788   | 07-25-06 | 18,000,000.00         | 18,008,280.00         | 18,008,436.60         |
| PSI               | NTRD | CNFL     | 67073 | TOYOTA MOTOR CREDIT CORP FRN | 4.72031   | 05-22-07 | 25,000,000.00         | 25,000,000.00         | 24,996,093.75         |
| PSI               | NTRD | CNFL     | 67088 | WELLS FARGO & CO FRN         | 5.00000   | 09-15-06 | 50,000,000.00         | 50,026,121.96         | 50,034,000.00         |
| <b>CNFL Total</b> |      |          |       |                              |           |          | <u>368,350,000.00</u> | <u>368,427,983.74</u> | <u>368,515,606.85</u> |
| PSI               | NTRD | CNFM     | 66731 | GREENWICH CAP HLDGS INC FRN  | 4.68000   | 04-07-06 | 50,000,000.00         | 50,000,000.00         | 50,000,000.00         |
| <b>CNFM Total</b> |      |          |       |                              |           |          | <u>50,000,000.00</u>  | <u>50,000,000.00</u>  | <u>50,000,000.00</u>  |
| PSI               | NTRD | CNFX     | 66969 | CITIGROUP INC NOTE           | 5.00000   | 03-06-07 | 10,000,000.00         | 10,021,827.95         | 9,973,600.00          |
| PSI               | NTRD | CNFX     | 67498 | TOYOTA MOTOR CREDIT CORP MTN | 3.00000   | 06-09-06 | 20,000,000.00         | 19,938,841.65         | 19,929,600.00         |
| PSI               | NTRD | CNFX     | 68471 | TOYOTA MOTOR CREDIT CORP MTN | 5.11000   | 03-30-07 | 25,000,000.00         | 25,000,000.00         | 24,898,250.00         |
| <b>CNFX Total</b> |      |          |       |                              |           |          | <u>55,000,000.00</u>  | <u>54,960,669.60</u>  | <u>54,801,450.00</u>  |

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of March 31, 2006  
Fund: Pooled Surplus Investments  
Attachment X

| Group | Acct | Sec Type           | SecID | Description                    | Face Rate | Mat Date | Par           | Amortized Cost | Market Value  |
|-------|------|--------------------|-------|--------------------------------|-----------|----------|---------------|----------------|---------------|
| PSI   | NTRD | CNFX2              | 64455 | TOYOTA MOTOR CREDIT CORP MTN   | 3.65000   | 04-13-06 | 25,000,000.00 | 25,000,000.00  | 24,992,500.00 |
|       |      | <b>CNFX2 Total</b> |       |                                |           |          | 25,000,000.00 | 25,000,000.00  | 24,992,500.00 |
| PSI   | NTRD | CNSU               | 61162 | TOYOTA MOTOR CREDIT CORP NOTE  | 3.50000   | 11-06-06 | 30,000,000.00 | 30,000,000.00  | 29,713,800.00 |
|       |      | <b>CNSU Total</b>  |       |                                |           |          | 30,000,000.00 | 30,000,000.00  | 29,713,800.00 |
| PSI   | NTRD | CPD                | 67669 | HSBC USA INC CP                | 4.53500   | 06-28-06 | 50,000,000.00 | 49,445,722.22  | 49,653,805.00 |
| PSI   | NTRD | CPD                | 67805 | VARIABLE FDG CAPITAL CO LLC CP | 4.47000   | 04-17-06 | 50,000,000.00 | 49,900,666.67  | 49,938,555.00 |
| PSI   | NTRD | CPD                | 67832 | VARIABLE FDG CAPITAL CO LLC CP | 4.48000   | 04-17-06 | 50,000,000.00 | 49,900,444.44  | 49,938,555.00 |
| PSI   | NTRD | CPD                | 67837 | ING AMERICA INS HLDGS INC CP   | 4.49000   | 04-13-06 | 50,000,000.00 | 49,925,166.67  | 49,953,315.00 |
| PSI   | NTRD | CPD                | 67848 | VARIABLE FDG CAPITAL CO LLC CP | 4.50000   | 04-20-06 | 43,196,000.00 | 43,093,409.50  | 43,133,698.41 |
| PSI   | NTRD | CPD                | 67888 | JUPITER SECURITIZATION CORP CP | 4.54000   | 04-25-06 | 22,447,000.00 | 22,379,060.41  | 22,406,644.78 |
| PSI   | NTRD | CPD                | 67891 | ING AMERICA INS HLDGS INC CP   | 4.54000   | 04-21-06 | 31,000,000.00 | 30,921,811.11  | 30,953,627.10 |
| PSI   | NTRD | CPD                | 67907 | ING AMERICA INS HLDGS INC CP   | 4.54000   | 04-24-06 | 50,000,000.00 | 49,854,972.22  | 49,914,665.00 |
| PSI   | NTRD | CPD                | 67908 | ING AMERICA INS HLDGS INC CP   | 4.54000   | 04-24-06 | 20,000,000.00 | 19,941,988.89  | 19,965,866.00 |
| PSI   | NTRD | CPD                | 67990 | VARIABLE FDG CAPITAL CO LLC CP | 4.58000   | 05-01-06 | 36,600,000.00 | 36,460,310.00  | 36,518,433.24 |
| PSI   | NTRD | CPD                | 67994 | CAFECO LLC CP                  | 4.59000   | 05-01-06 | 50,000,000.00 | 49,808,750.00  | 49,889,860.00 |
| PSI   | NTRD | CPD                | 68033 | HSBC USA INC CP                | 4.54000   | 04-10-06 | 50,000,000.00 | 49,943,250.00  | 49,963,440.00 |
| PSI   | NTRD | CPD                | 68034 | VARIABLE FDG CAPITAL CO LLC CP | 4.56000   | 04-20-06 | 50,000,000.00 | 49,879,666.67  | 49,927,885.00 |
| PSI   | NTRD | CPD                | 68101 | CAFECO LLC CP                  | 4.53000   | 04-03-06 | 50,000,000.00 | 49,987,416.67  | 49,988,455.00 |
| PSI   | NTRD | CPD                | 68122 | FALCON ASSET SEC CORP CP       | 4.51000   | 04-03-06 | 50,000,000.00 | 49,987,472.22  | 49,988,330.00 |
| PSI   | NTRD | CPD                | 68130 | FALCON ASSET SEC CORP CP       | 4.51000   | 04-03-06 | 50,000,000.00 | 49,987,472.22  | 49,988,330.00 |
| PSI   | NTRD | CPD                | 68131 | JUPITER SECURITIZATION CORP CP | 4.51000   | 04-03-06 | 50,000,000.00 | 49,987,472.22  | 49,988,330.00 |
| PSI   | NTRD | CPD                | 68149 | CRC FUNDING LLC CP             | 4.53000   | 04-03-06 | 50,000,000.00 | 49,987,416.67  | 49,988,455.00 |
| PSI   | NTRD | CPD                | 68150 | CRC FUNDING LLC CP             | 4.60000   | 04-20-06 | 50,000,000.00 | 49,878,611.11  | 49,928,720.00 |
| PSI   | NTRD | CPD                | 68165 | VARIABLE FDG CAPITAL CO LLC CP | 4.57000   | 04-11-06 | 24,000,000.00 | 23,969,533.33  | 23,980,744.80 |
| PSI   | NTRD | CPD                | 68171 | CBA (DELAWARE) FINANCE INC CP  | 4.67000   | 05-22-06 | 50,000,000.00 | 49,669,208.33  | 49,808,615.00 |
| PSI   | NTRD | CPD                | 68178 | VARIABLE FDG CAPITAL CO LLC CP | 4.60000   | 04-17-06 | 46,000,000.00 | 45,905,955.56  | 45,943,470.60 |
| PSI   | NTRD | CPD                | 68179 | HSBC USA INC CP                | 4.60000   | 04-20-06 | 50,000,000.00 | 49,878,611.11  | 49,927,885.00 |
| PSI   | NTRD | CPD                | 68180 | CRC FUNDING LLC CP             | 4.59000   | 04-20-06 | 50,000,000.00 | 49,878,875.00  | 49,928,720.00 |
| PSI   | NTRD | CPD                | 68183 | FALCON ASSET SEC CORP CP       | 4.55000   | 04-04-06 | 50,000,000.00 | 49,981,041.67  | 49,984,775.00 |
| PSI   | NTRD | CPD                | 68184 | FALCON ASSET SEC CORP CP       | 4.55000   | 04-04-06 | 50,000,000.00 | 49,981,041.67  | 49,984,775.00 |
| PSI   | NTRD | CPD                | 68187 | CAFECO LLC CP                  | 4.63000   | 04-19-06 | 50,000,000.00 | 49,884,250.00  | 49,932,235.00 |
| PSI   | NTRD | CPD                | 68188 | CAFECO LLC CP                  | 4.63000   | 04-19-06 | 50,000,000.00 | 49,884,250.00  | 49,932,235.00 |
| PSI   | NTRD | CPD                | 68208 | CAFECO LLC CP                  | 4.65000   | 04-24-06 | 50,000,000.00 | 49,851,458.33  | 49,914,665.00 |
| PSI   | NTRD | CPD                | 68236 | SHEFFIELD RECEIVABLES CORP CP  | 4.55000   | 04-03-06 | 50,000,000.00 | 49,987,361.11  | 49,988,455.00 |
| PSI   | NTRD | CPD                | 68237 | SHEFFIELD RECEIVABLES CORP CP  | 4.55000   | 04-03-06 | 21,400,000.00 | 21,394,590.56  | 21,395,058.74 |
| PSI   | NTRD | CPD                | 68238 | CBA (DELAWARE) FINANCE INC CP  | 4.61000   | 04-28-06 | 50,000,000.00 | 49,827,125.00  | 49,900,610.00 |
| PSI   | NTRD | CPD                | 68239 | CBA (DELAWARE) FINANCE INC CP  | 4.61000   | 04-28-06 | 50,000,000.00 | 49,827,125.00  | 49,900,610.00 |
| PSI   | NTRD | CPD                | 68240 | PREF RECEIVABLES FDG CORP CP   | 4.55000   | 04-05-06 | 50,000,000.00 | 49,974,722.22  | 49,981,220.00 |
| PSI   | NTRD | CPD                | 68241 | PREF RECEIVABLES FDG CORP CP   | 4.55000   | 04-05-06 | 25,337,000.00 | 25,324,190.74  | 25,327,483.42 |
| PSI   | NTRD | CPD                | 68242 | GANNETT CO CP                  | 4.52000   | 04-12-06 | 50,000,000.00 | 49,930,944.44  | 49,956,330.00 |

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| Group | Acct | Sec Type | SecID | Description                    | Face Rate | Mat Date | Par           | Amortized Cost | Market Value  |
|-------|------|----------|-------|--------------------------------|-----------|----------|---------------|----------------|---------------|
| PSI   | NTRD | CPD      | 68258 | CRC FUNDING LLC CP             | 4.64000   | 05-01-06 | 39,000,000.00 | 38,849,200.00  | 38,914,090.80 |
| PSI   | NTRD | CPD      | 68259 | PREF RECEIVABLES FDG CORP CP   | 4.56000   | 04-06-06 | 44,833,000.00 | 44,804,605.77  | 44,812,973.10 |
| PSI   | NTRD | CPD      | 68299 | CRC FUNDING LLC CP             | 4.67000   | 04-26-06 | 31,000,000.00 | 30,899,465.28  | 30,942,733.70 |
| PSI   | NTRD | CPD      | 68302 | BEAR STEARNS COS INC CP        | 4.63000   | 04-12-06 | 25,000,000.00 | 24,964,631.95  | 24,978,165.00 |
| PSI   | NTRD | CPD      | 68303 | CRC FUNDING LLC CP             | 4.67000   | 05-01-06 | 25,000,000.00 | 24,902,708.34  | 24,944,930.00 |
| PSI   | NTRD | CPD      | 68304 | FALCON ASSET SEC CORP CP       | 4.62000   | 04-11-06 | 39,436,000.00 | 39,385,390.47  | 39,404,360.50 |
| PSI   | NTRD | CPD      | 68312 | ING AMERICA INS HLDGS INC CP   | 4.76500   | 06-02-06 | 18,000,000.00 | 17,852,285.00  | 17,916,438.60 |
| PSI   | NTRD | CPD      | 68323 | PARK AVE RECEIVABLES CO LLC CP | 4.65000   | 04-13-06 | 50,000,000.00 | 49,922,500.00  | 49,952,775.00 |
| PSI   | NTRD | CPD      | 68326 | FALCON ASSET SEC CORP CP       | 4.65000   | 04-13-06 | 50,000,000.00 | 49,922,500.00  | 49,952,775.00 |
| PSI   | NTRD | CPD      | 68327 | VARIABLE FDG CAPITAL CO LLC CP | 4.70000   | 05-12-06 | 25,000,000.00 | 24,866,180.56  | 24,923,147.50 |
| PSI   | NTRD | CPD      | 68328 | JUPITER SECURITIZATION CORP CP | 4.66000   | 04-13-06 | 50,000,000.00 | 49,922,333.33  | 49,952,775.00 |
| PSI   | NTRD | CPD      | 68329 | JUPITER SECURITIZATION CORP CP | 4.66000   | 04-13-06 | 1,208,000.00  | 1,206,123.57   | 1,206,859.04  |
| PSI   | NTRD | CPD      | 68333 | SHEFFIELD RECEIVABLES CORP CP  | 4.68000   | 04-18-06 | 50,000,000.00 | 49,889,500.00  | 49,935,745.00 |
| PSI   | NTRD | CPD      | 68334 | PREF RECEIVABLES FDG CORP CP   | 4.66000   | 04-21-06 | 50,000,000.00 | 49,870,555.56  | 49,924,330.00 |
| PSI   | NTRD | CPD      | 68335 | SHEFFIELD RECEIVABLES CORP CP  | 4.67000   | 04-18-06 | 50,000,000.00 | 49,889,736.11  | 49,935,745.00 |
| PSI   | NTRD | CPD      | 68336 | SHEFFIELD RECEIVABLES CORP CP  | 4.67000   | 04-18-06 | 20,000,000.00 | 19,955,894.44  | 19,974,298.00 |
| PSI   | NTRD | CPD      | 68337 | PREF RECEIVABLES FDG CORP CP   | 4.66000   | 04-17-06 | 50,000,000.00 | 49,896,444.44  | 49,938,555.00 |
| PSI   | NTRD | CPD      | 68339 | PREF RECEIVABLES FDG CORP CP   | 4.67000   | 04-17-06 | 50,000,000.00 | 49,896,222.22  | 49,938,555.00 |
| PSI   | NTRD | CPD      | 68342 | VARIABLE FDG CAPITAL CO LLC CP | 4.72000   | 05-16-06 | 50,000,000.00 | 49,705,000.00  | 49,830,525.00 |
| PSI   | NTRD | CPD      | 68345 | CAFCO LLC CP                   | 4.75000   | 05-24-06 | 50,000,000.00 | 49,650,347.22  | 49,800,570.00 |
| PSI   | NTRD | CPD      | 68346 | PREF RECEIVABLES FDG CORP CP   | 4.69000   | 04-17-06 | 50,000,000.00 | 49,895,777.78  | 49,938,555.00 |
| PSI   | NTRD | CPD      | 68347 | PREF RECEIVABLES FDG CORP CP   | 4.69000   | 04-17-06 | 10,000,000.00 | 9,979,155.55   | 9,987,711.00  |
| PSI   | NTRD | CPD      | 68355 | JUPITER SECURITIZATION CORP CP | 4.69000   | 04-20-06 | 50,000,000.00 | 49,876,236.11  | 49,927,885.00 |
| PSI   | NTRD | CPD      | 68356 | VARIABLE FDG CAPITAL CO LLC CP | 4.73000   | 05-19-06 | 50,000,000.00 | 49,684,666.67  | 49,818,555.00 |
| PSI   | NTRD | CPD      | 68371 | CAFCO LLC CP                   | 4.76000   | 05-23-06 | 50,000,000.00 | 49,656,222.23  | 49,804,595.00 |
| PSI   | NTRD | CPD      | 68375 | SHEFFIELD RECEIVABLES CORP CP  | 4.71000   | 04-20-06 | 50,000,000.00 | 49,875,708.33  | 49,928,720.00 |
| PSI   | NTRD | CPD      | 68377 | JUPITER SECURITIZATION CORP CP | 4.71000   | 04-20-06 | 50,000,000.00 | 49,875,708.33  | 49,927,885.00 |
| PSI   | NTRD | CPD      | 68378 | CRC FUNDING LLC CP             | 4.72000   | 04-28-06 | 50,000,000.00 | 49,823,000.00  | 49,900,610.00 |
| PSI   | NTRD | CPD      | 68384 | BEAR STEARNS COS INC CP        | 4.71000   | 04-21-06 | 50,000,000.00 | 49,869,166.67  | 49,924,330.00 |
| PSI   | NTRD | CPD      | 68387 | CRC FUNDING LLC CP             | 4.74000   | 05-18-06 | 50,000,000.00 | 49,690,583.34  | 49,824,545.00 |
| PSI   | NTRD | CPD      | 68388 | SHEFFIELD RECEIVABLES CORP CP  | 4.73000   | 04-21-06 | 50,000,000.00 | 49,868,611.11  | 49,925,205.00 |
| PSI   | NTRD | CPD      | 68406 | PARK AVE RECEIVABLES CO LLC CP | 4.73000   | 04-24-06 | 50,000,000.00 | 49,848,902.78  | 49,913,665.00 |
| PSI   | NTRD | CPD      | 68407 | PARK AVE RECEIVABLES CO LLC CP | 4.73000   | 04-24-06 | 50,000,000.00 | 49,848,902.78  | 49,913,665.00 |
| PSI   | NTRD | CPD      | 68408 | CBA (DELAWARE) FINANCE INC CP  | 4.71500   | 04-21-06 | 50,000,000.00 | 49,869,027.78  | 49,925,205.00 |
| PSI   | NTRD | CPD      | 68417 | PREF RECEIVABLES FDG CORP CP   | 4.75000   | 04-25-06 | 50,000,000.00 | 49,841,666.67  | 49,910,110.00 |
| PSI   | NTRD | CPD      | 68418 | VARIABLE FDG CAPITAL CO LLC CP | 4.74000   | 05-02-06 | 50,000,000.00 | 49,795,916.67  | 49,884,790.00 |
| PSI   | NTRD | CPD      | 68419 | PARK AVE RECEIVABLES CO LLC CP | 4.74000   | 04-24-06 | 50,000,000.00 | 49,848,583.33  | 49,913,665.00 |
| PSI   | NTRD | CPD      | 68420 | CBA (DELAWARE) FINANCE INC CP  | 4.74000   | 04-21-06 | 50,000,000.00 | 49,868,333.33  | 49,925,205.00 |
| PSI   | NTRD | CPD      | 68421 | CBA (DELAWARE) FINANCE INC CP  | 4.74000   | 04-21-06 | 30,100,000.00 | 30,020,736.67  | 30,054,973.41 |
| PSI   | NTRD | CPD      | 68428 | FALCON ASSET SEC CORP CP       | 4.75000   | 04-20-06 | 50,000,000.00 | 49,874,652.78  | 49,927,885.00 |
| PSI   | NTRD | CPD      | 68429 | FALCON ASSET SEC CORP CP       | 4.75000   | 04-20-06 | 1,184,000.00  | 1,181,031.78   | 1,182,292.32  |
| PSI   | NTRD | CPD      | 68430 | PARK AVE RECEIVABLES CO LLC CP | 4.75000   | 04-26-06 | 50,000,000.00 | 49,835,069.45  | 49,906,555.00 |

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| Group            | Acct | Sec Type | SecID | Description                    | Face Rate | Mat Date | Par                     | Amortized Cost          | Market Value            |
|------------------|------|----------|-------|--------------------------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| PSI              | NTRD | CPD      | 68431 | PARK AVE RECEIVABLES CO LLC CP | 4.75000   | 04-26-06 | 25,332,000.00           | 25,248,439.58           | 25,284,657.03           |
| PSI              | NTRD | CPD      | 68432 | CITIGROUP FUNDING INC CP       | 4.75000   | 05-08-06 | 50,000,000.00           | 49,755,902.78           | 49,863,435.00           |
| PSI              | NTRD | CPD      | 68433 | JUPITER SECURITIZATION CORP CP | 4.76000   | 05-18-06 | 50,000,000.00           | 49,689,277.78           | 49,822,560.00           |
| PSI              | NTRD | CPD      | 68442 | GOLDMAN SACHS GROUP CP         | 4.77000   | 04-04-06 | 50,000,000.00           | 49,980,125.00           | 49,984,940.00           |
| PSI              | NTRD | CPD      | 68443 | PARK AVE RECEIVABLES CO LLC CP | 4.76000   | 04-03-06 | 47,048,000.00           | 47,035,558.42           | 47,037,019.00           |
| PSI              | NTRD | CPD      | 68444 | FALCON ASSET SEC CORP CP       | 4.76000   | 04-03-06 | 41,048,000.00           | 41,037,145.09           | 41,038,419.40           |
| PSI              | NTRD | CPD      | 68445 | BEAR STEARNS COS INC CP        | 4.75000   | 04-07-06 | 50,000,000.00           | 49,960,416.67           | 49,974,110.00           |
| PSI              | NTRD | CPD      | 68446 | BEAR STEARNS COS INC CP        | 4.75000   | 04-07-06 | 50,000,000.00           | 49,960,416.67           | 49,974,110.00           |
| PSI              | NTRD | CPD      | 68447 | GOLDMAN SACHS GROUP CP         | 4.78000   | 04-03-06 | 50,000,000.00           | 49,986,722.22           | 49,988,455.00           |
| PSI              | NTRD | CPD      | 68458 | JUPITER SECURITIZATION CORP CP | 4.75000   | 04-20-06 | 50,000,000.00           | 49,874,652.78           | 49,927,885.00           |
| PSI              | NTRD | CPD      | 68459 | PREF RECEIVABLES FDG CORP CP   | 4.76000   | 04-28-06 | 49,013,000.00           | 48,838,023.59           | 48,914,425.05           |
| PSI              | NTRD | CPD      | 68461 | CRC FUNDING LLC CP             | 4.77000   | 04-25-06 | 50,000,000.00           | 49,841,000.00           | 49,911,150.00           |
| PSI              | NTRD | CPD      | 68466 | TORONTO-DOMINION HLDGS INC CP  | 4.78500   | 04-06-06 | 50,000,000.00           | 49,966,770.83           | 49,977,665.00           |
| PSI              | NTRD | CPD      | 68467 | TORONTO-DOMINION HLDGS INC CP  | 4.78500   | 04-06-06 | 43,000,000.00           | 42,971,422.92           | 42,980,791.90           |
| PSI              | NTRD | CPD      | 68476 | JUPITER SECURITIZATION CORP CP | 4.76000   | 04-28-06 | 50,000,000.00           | 49,821,500.00           | 49,899,440.00           |
| PSI              | NTRD | CPD      | 68477 | JUPITER SECURITIZATION CORP CP | 4.76000   | 04-28-06 | 1,206,000.00            | 1,201,694.58            | 1,203,574.49            |
| PSI              | NTRD | CPD      | 68478 | PARK AVE RECEIVABLES CO LLC CP | 4.76000   | 04-26-06 | 50,000,000.00           | 49,834,722.22           | 49,906,555.00           |
| PSI              | NTRD | CPD      | 68479 | PARK AVE RECEIVABLES CO LLC CP | 4.76000   | 04-26-06 | 1,192,000.00            | 1,188,059.78            | 1,189,772.27            |
| PSI              | NTRD | CPD      | 68480 | MERRILL LYNCH & CO CP          | 4.77000   | 04-04-06 | 50,000,000.00           | 49,980,125.00           | 49,984,940.00           |
| PSI              | NTRD | CPD      | 68481 | MERRILL LYNCH & CO CP          | 4.77000   | 04-04-06 | 50,000,000.00           | 49,980,125.00           | 49,984,940.00           |
| PSI              | NTRD | CPD      | 68497 | SHEFFIELD RECEIVABLES CORP CP  | 4.76000   | 05-01-06 | 42,116,000.00           | 41,948,939.86           | 42,023,226.88           |
| PSI              | NTRD | CPD      | 68500 | JUPITER SECURITIZATION CORP CP | 4.80000   | 05-17-06 | 44,159,000.00           | 43,888,158.13           | 44,005,812.43           |
| PSI              | NTRD | CPD      | 68501 | CRC FUNDING LLC CP             | 4.85000   | 06-02-06 | 15,000,000.00           | 14,874,708.34           | 14,930,365.50           |
| PSI              | NTRD | CPD      | 68502 | CBA (DELAWARE) FINANCE INC CP  | 4.74000   | 04-28-06 | 35,000,000.00           | 34,875,575.00           | 34,930,427.00           |
| PSI              | NTRD | CPD      | 68508 | GOLDMAN SACHS GROUP CP         | 4.83000   | 04-03-06 | 50,000,000.00           | 49,986,583.33           | 49,988,455.00           |
| PSI              | NTRD | CPD      | 68509 | GOLDMAN SACHS GROUP CP         | 4.83000   | 04-03-06 | 50,000,000.00           | 49,986,583.33           | 49,988,455.00           |
| PSI              | NTRD | CPD      | 68510 | PREF RECEIVABLES FDG CORP CP   | 4.83000   | 04-03-06 | 15,000,000.00           | 14,995,975.00           | 15,000,000.00           |
| PSI              | NTRD | CPD      | 68511 | GOLDMAN SACHS GROUP CP         | 4.85000   | 04-03-06 | 50,000,000.00           | 49,986,527.78           | 49,988,455.00           |
| PSI              | NTRD | CPD      | 68514 | CRC FUNDING LLC CP             | 4.84000   | 04-03-06 | 30,000,000.00           | 29,991,933.33           | 29,993,073.00           |
| PSI              | NTRD | CPD      | 68515 | CRC FUNDING LLC CP             | 4.84000   | 04-03-06 | 20,000,000.00           | 19,994,622.22           | 19,995,382.00           |
| <b>CPD Total</b> |      |          |       |                                |           |          | <b>4,588,855,000.00</b> | <b>4,577,282,355.61</b> | <b>4,582,056,306.01</b> |
| PSI              | NTRD | CPI      | 68123 | TOYOTA MOTOR CREDIT CORP CP    | 4.52000   | 04-04-06 | 30,000,000.00           | 30,000,000.00           | 29,998,935.60           |
| PSI              | NTRD | CPI      | 68132 | AMERICAN GEN FINANCE CORP CP   | 4.54500   | 04-03-06 | 25,000,000.00           | 25,000,000.00           | 24,999,386.00           |
| PSI              | NTRD | CPI      | 68153 | AMERICAN GEN FINANCE CORP CP   | 4.56000   | 04-10-06 | 50,000,000.00           | 50,000,000.00           | 49,997,432.50           |
| PSI              | NTRD | CPI      | 68154 | AMEX CREDIT CORP CP            | 4.56000   | 04-10-06 | 50,000,000.00           | 50,000,000.00           | 49,997,432.50           |
| PSI              | NTRD | CPI      | 68169 | AMEX CREDIT CORP CP            | 4.56000   | 04-12-06 | 18,000,000.00           | 18,000,000.00           | 17,998,898.22           |
| PSI              | NTRD | CPI      | 68181 | AMEX CREDIT CORP CP            | 4.56000   | 04-12-06 | 24,650,000.00           | 24,650,000.00           | 24,648,491.42           |
| PSI              | NTRD | CPI      | 68257 | TOYOTA MOTOR CREDIT CORP CP    | 4.59000   | 04-20-06 | 25,000,000.00           | 25,000,000.00           | 24,997,938.50           |
| PSI              | NTRD | CPI      | 68330 | TOYOTA MOTOR CREDIT CORP CP    | 4.66000   | 04-28-06 | 16,219,000.00           | 16,219,000.00           | 16,217,953.71           |
| PSI              | NTRD | CPI      | 68440 | TOYOTA MOTOR CREDIT CORP CP    | 4.72000   | 04-06-06 | 50,000,000.00           | 50,000,000.00           | 49,999,781.00           |
| PSI              | NTRD | CPI      | 68441 | TOYOTA MOTOR CREDIT CORP CP    | 4.72000   | 04-06-06 | 16,000,000.00           | 16,000,000.00           | 15,999,929.92           |

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| Group             | Acct | Sec Type | SecID | Description                  | Face Rate | Mat Date | Par                   | Amortized Cost        | Market Value          |
|-------------------|------|----------|-------|------------------------------|-----------|----------|-----------------------|-----------------------|-----------------------|
| PSI               | NTRD | CPI      | 68451 | CHEVRON FUNDING CORP CP      | 4.73000   | 04-03-06 | 30,000,000.00         | 30,000,000.00         | 29,999,729.40         |
| PSI               | NTRD | CPI      | 68460 | CHEVRON FUNDING CORP CP      | 4.72000   | 04-04-06 | 30,000,000.00         | 30,000,000.00         | 29,999,608.20         |
| PSI               | NTRD | CPI      | 68462 | AIG FUNDING INC CP           | 4.74000   | 04-12-06 | 50,000,000.00         | 50,000,000.00         | 49,999,958.00         |
| PSI               | NTRD | CPI      | 68472 | CHEVRON FUNDING CORP CP      | 4.72000   | 04-12-06 | 50,000,000.00         | 50,000,000.00         | 49,999,624.00         |
| PSI               | NTRD | CPI      | 68473 | AMEX CREDIT CORP CP          | 4.77000   | 04-04-06 | 50,000,000.00         | 50,000,000.00         | 49,999,625.00         |
| PSI               | NTRD | CPI      | 68474 | AMEX CREDIT CORP CP          | 4.77000   | 04-04-06 | 50,000,000.00         | 50,000,000.00         | 49,999,625.00         |
| PSI               | NTRD | CPI      | 68475 | CHEVRON FUNDING CORP CP      | 4.72000   | 04-07-06 | 50,000,000.00         | 50,000,000.00         | 49,999,750.50         |
| PSI               | NTRD | CPI      | 68485 | AIG FUNDING INC CP           | 4.76000   | 04-07-06 | 50,000,000.00         | 50,000,000.00         | 50,000,140.00         |
| PSI               | NTRD | CPI      | 68486 | AMERICAN GEN FINANCE CORP CP | 4.76000   | 04-12-06 | 50,000,000.00         | 50,000,000.00         | 50,000,290.00         |
| PSI               | NTRD | CPI      | 68494 | HSBC FINANCE CORP CP         | 4.72000   | 04-14-06 | 50,000,000.00         | 50,000,000.00         | 49,999,586.00         |
| PSI               | NTRD | CPI      | 68495 | HSBC FINANCE CORP CP         | 4.72000   | 04-14-06 | 50,000,000.00         | 50,000,000.00         | 49,999,586.00         |
| PSI               | NTRD | CPI      | 68496 | TOYOTA MOTOR CREDIT CORP CP  | 4.71000   | 04-14-06 | 25,000,000.00         | 25,000,000.00         | 24,999,695.50         |
| PSI               | NTRD | CPI      | 68503 | TOYOTA MOTOR CREDIT CORP CP  | 4.74000   | 05-10-06 | 20,000,000.00         | 20,000,000.00         | 19,999,228.20         |
| PSI               | NTRD | CPI      | 68516 | GE CAPITAL CORP CP           | 4.82000   | 04-03-06 | 18,697,000.00         | 18,697,000.00         | 18,697,000.00         |
| <b>CPI Total</b>  |      |          |       |                              |           |          | <b>878,566,000.00</b> | <b>878,566,000.00</b> | <b>878,549,625.17</b> |
| PSI               | NTRD | CTDM     | 66673 | CAL TRUST MTA                | 0.00000   | 12-31-06 | 5,000,000.00          | 5,000,000.00          | 4,969,481.18          |
| PSI               | NTRD | CTDM     | 66967 | CAL TRUST MTA                | 0.00000   | 12-31-06 | 497.53                | 497.53                | 494.49                |
| PSI               | NTRD | CTDM     | 66968 | CAL TRUST MTA                | 0.00000   | 12-31-06 | 13,710.48             | 13,710.48             | 13,668.51             |
| PSI               | NTRD | CTDM     | 67221 | CAL TRUST MTA                | 0.00000   | 12-31-06 | 14,658.34             | 14,658.34             | 14,598.57             |
| PSI               | NTRD | CTDM     | 67690 | CAL TRUST MTA                | 0.00000   | 12-31-06 | 14,717.94             | 14,717.94             | 14,657.93             |
| PSI               | NTRD | CTDM     | 67958 | CAL TRUST MTA                | 0.00000   | 12-31-06 | 16,121.47             | 16,121.47             | 16,055.73             |
| PSI               | NTRD | CTDM     | 68247 | CAL TRUST MTA                | 0.00000   | 12-31-06 | 16,709.19             | 16,709.19             | 16,675.06             |
| PSI               | NTRD | CTDM     | 68528 | CAL TRUST MTA                | 0.00000   | 12-31-06 | 17,907.19             | 17,907.19             | 17,907.19             |
| <b>CTDM Total</b> |      |          |       |                              |           |          | <b>5,094,322.14</b>   | <b>5,094,322.14</b>   | <b>5,063,538.66</b>   |
| PSI               | NTRD | FCDN     | 64798 | FFCB D/N                     | 3.51000   | 04-10-06 | 10,000,000.00         | 9,991,225.00          | 9,991,000.00          |
| PSI               | NTRD | FCDN     | 64799 | FFCB D/N                     | 3.51000   | 04-10-06 | 10,000,000.00         | 9,991,225.00          | 9,991,000.00          |
| PSI               | NTRD | FCDN     | 67483 | FFCB D/N                     | 4.45000   | 12-15-06 | 28,000,000.00         | 27,107,033.34         | 26,997,600.00         |
| PSI               | NTRD | FCDN     | 67608 | FFCB D/N                     | 4.44000   | 12-15-06 | 25,000,000.00         | 24,204,500.00         | 24,105,000.00         |
| PSI               | NTRD | FCDN     | 67659 | FFCB D/N                     | 4.44000   | 12-15-06 | 25,000,000.00         | 24,204,500.00         | 24,105,000.00         |
| PSI               | NTRD | FCDN     | 68058 | FFCB D/N                     | 4.64000   | 11-09-06 | 10,000,000.00         | 9,713,866.66          | 9,694,000.00          |
| <b>FCDN Total</b> |      |          |       |                              |           |          | <b>108,000,000.00</b> | <b>105,212,350.00</b> | <b>104,883,600.00</b> |
| PSI               | NTRD | FFCB     | 58463 | FFCB (CALLABLE)              | 3.05000   | 08-25-06 | 24,243,333.33         | 24,242,525.96         | 24,053,932.29         |
| PSI               | NTRD | FFCB     | 58835 | FFCB                         | 2.75000   | 09-22-06 | 39,950,000.00         | 39,934,129.45         | 39,513,046.88         |
| PSI               | NTRD | FFCB     | 59099 | FFCB (CALLABLE)              | 2.57000   | 05-04-06 | 50,000,000.00         | 50,000,000.00         | 49,890,625.00         |
| PSI               | NTRD | FFCB     | 61029 | FFCB                         | 2.00000   | 04-19-06 | 50,000,000.00         | 50,000,000.00         | 49,937,500.00         |
| PSI               | NTRD | FFCB     | 61030 | FFCB (CALLABLE)              | 2.19000   | 04-19-06 | 18,830,000.00         | 18,829,883.92         | 18,806,462.50         |
| PSI               | NTRD | FFCB     | 61098 | FFCB (CALLABLE)              | 3.24000   | 04-23-07 | 10,175,000.00         | 10,175,000.00         | 9,977,859.38          |
| PSI               | NTRD | FFCB     | 61104 | FFCB                         | 2.20000   | 04-26-06 | 50,000,000.00         | 49,998,801.37         | 49,906,250.00         |
| PSI               | NTRD | FFCB     | 61158 | FFCB (CALLABLE)              | 2.87000   | 04-19-07 | 14,675,000.00         | 14,646,203.17         | 14,340,226.56         |

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| Group | Acct | Sec Type | SecID | Description     | Face Rate | Mat Date | Par           | Amortized Cost | Market Value  |
|-------|------|----------|-------|-----------------|-----------|----------|---------------|----------------|---------------|
| PSI   | NTRD | FFCB     | 61282 | FFCB            | 2.50000   | 05-10-06 | 9,000,000.00  | 9,000,000.00   | 8,977,500.00  |
| PSI   | NTRD | FFCB     | 61449 | FFCB (CALLABLE) | 3.75000   | 05-18-07 | 10,005,000.00 | 10,005,000.00  | 9,854,925.00  |
| PSI   | NTRD | FFCB     | 61593 | FFCB (CALLABLE) | 3.29000   | 06-21-06 | 6,000,000.00  | 6,000,000.00   | 5,977,500.00  |
| PSI   | NTRD | FFCB     | 61646 | FFCB            | 2.12500   | 07-17-06 | 50,000,000.00 | 49,872,265.21  | 49,593,750.00 |
| PSI   | NTRD | FFCB     | 63366 | FFCB (CALLABLE) | 2.20000   | 06-16-06 | 22,000,000.00 | 21,959,963.20  | 21,876,250.00 |
| PSI   | NTRD | FFCB     | 63452 | FFCB (CALLABLE) | 2.99000   | 06-16-06 | 19,950,000.00 | 19,945,556.92  | 19,868,953.13 |
| PSI   | NTRD | FFCB     | 63588 | FFCB            | 2.05000   | 06-12-06 | 50,000,000.00 | 49,889,683.77  | 49,718,750.00 |
| PSI   | NTRD | FFCB     | 63589 | FFCB            | 2.05000   | 06-12-06 | 50,000,000.00 | 49,889,683.77  | 49,718,750.00 |
| PSI   | NTRD | FFCB     | 65406 | FFCB            | 3.50000   | 06-14-06 | 7,245,000.00  | 7,243,219.89   | 7,222,359.38  |
| PSI   | NTRD | FFCB     | 66091 | FFCB            | 3.75000   | 05-25-07 | 25,925,000.00 | 25,787,944.21  | 25,528,023.44 |
| PSI   | NTRD | FFCB     | 66092 | FFCB            | 2.25000   | 09-01-06 | 17,975,000.00 | 17,838,653.98  | 17,772,781.25 |
| PSI   | NTRD | FFCB     | 66568 | FFCB            | 4.07000   | 10-30-06 | 50,000,000.00 | 49,997,316.46  | 49,703,125.00 |
| PSI   | NTRD | FFCB     | 66609 | FFCB            | 4.20000   | 10-03-06 | 25,000,000.00 | 24,997,541.78  | 24,882,812.50 |
| PSI   | NTRD | FFCB     | 66610 | FFCB            | 4.20000   | 10-03-06 | 25,000,000.00 | 25,000,000.00  | 24,882,812.50 |
| PSI   | NTRD | FFCB     | 66859 | FFCB            | 2.75000   | 09-29-06 | 29,700,000.00 | 29,453,866.32  | 29,365,875.00 |
| PSI   | NTRD | FFCB     | 67408 | FFCB            | 4.11000   | 02-02-07 | 9,790,000.00  | 9,739,137.18   | 9,707,396.88  |
| PSI   | NTRD | FFCB     | 67447 | FFCB            | 3.75000   | 06-13-07 | 50,000,000.00 | 49,495,697.25  | 49,203,125.00 |
| PSI   | NTRD | FFCB     | 67448 | FFCB            | 3.75000   | 06-13-07 | 7,424,000.00  | 7,349,121.13   | 7,305,680.00  |
| PSI   | NTRD | FFCB     | 67449 | FFCB            | 4.00000   | 04-16-07 | 8,535,000.00  | 8,479,191.26   | 8,438,981.25  |
| PSI   | NTRD | FFCB     | 67452 | FFCB            | 1.87500   | 01-16-07 | 4,500,000.00  | 4,405,099.87   | 4,387,500.00  |
| PSI   | NTRD | FFCB     | 67481 | FFCB            | 4.40000   | 03-26-07 | 50,000,000.00 | 49,885,251.63  | 49,656,250.00 |
| PSI   | NTRD | FFCB     | 67526 | FFCB            | 4.60000   | 02-05-07 | 8,625,000.00  | 8,622,404.13   | 8,587,265.63  |
| PSI   | NTRD | FFCB     | 67551 | FFCB            | 7.21000   | 04-04-07 | 4,500,000.00  | 4,608,735.29   | 4,590,000.00  |
| PSI   | NTRD | FFCB     | 67567 | FFCB            | 4.65000   | 05-21-07 | 50,000,000.00 | 49,968,511.67  | 49,734,375.00 |
| PSI   | NTRD | FFCB     | 67676 | FFCB            | 6.60000   | 07-07-06 | 15,800,000.00 | 15,882,843.24  | 15,864,187.50 |
| PSI   | NTRD | FFCB     | 67688 | FFCB            | 4.62500   | 01-03-07 | 20,000,000.00 | 19,996,184.57  | 19,925,000.00 |
| PSI   | NTRD | FFCB     | 67883 | FFCB            | 4.62500   | 04-25-07 | 25,825,000.00 | 25,798,446.89  | 25,687,804.69 |
| PSI   | NTRD | FFCB     | 67955 | FFCB (CALLABLE) | 5.04000   | 05-09-08 | 50,000,000.00 | 49,953,109.76  | 49,765,625.00 |
| PSI   | NTRD | FFCB     | 67968 | FFCB            | 1.87500   | 01-16-07 | 12,720,000.00 | 12,434,302.97  | 12,402,000.00 |
| PSI   | NTRD | FFCB     | 68044 | FFCB            | 4.62500   | 12-27-06 | 8,250,000.00  | 8,239,278.86   | 8,219,062.50  |
| PSI   | NTRD | FFCB     | 68045 | FFCB            | 4.60000   | 10-25-07 | 33,835,000.00 | 33,692,721.38  | 33,581,237.50 |
| PSI   | NTRD | FFCB     | 68046 | FFCB            | 4.87500   | 02-15-08 | 30,000,000.00 | 30,000,000.00  | 29,878,125.00 |
| PSI   | NTRD | FFCB     | 68065 | FFCB            | 4.85000   | 02-15-07 | 50,000,000.00 | 49,991,544.11  | 49,875,000.00 |
| PSI   | NTRD | FFCB     | 68066 | FFCB            | 4.85000   | 02-15-07 | 50,000,000.00 | 49,991,544.11  | 49,875,000.00 |
| PSI   | NTRD | FFCB     | 68076 | FFCB (CALLABLE) | 5.24000   | 02-17-09 | 12,100,000.00 | 12,090,467.28  | 12,035,718.75 |
| PSI   | NTRD | FFCB     | 68097 | FFCB (CALLABLE) | 5.12500   | 02-22-08 | 35,000,000.00 | 35,000,000.00  | 34,879,687.50 |
| PSI   | NTRD | FFCB     | 68160 | FFCB            | 4.90000   | 03-01-07 | 25,000,000.00 | 25,000,000.00  | 24,945,312.50 |
| PSI   | NTRD | FFCB     | 68162 | FFCB (CALLABLE) | 5.00000   | 09-06-07 | 19,365,000.00 | 19,361,310.42  | 19,292,381.25 |
| PSI   | NTRD | FFCB     | 68174 | FFCB            | 3.25000   | 06-15-07 | 25,000,000.00 | 24,521,407.56  | 24,460,937.50 |
| PSI   | NTRD | FFCB     | 68175 | FFCB            | 3.00000   | 01-12-07 | 10,000,000.00 | 9,853,257.04   | 9,837,500.00  |
| PSI   | NTRD | FFCB     | 68273 | FFCB            | 4.87500   | 06-13-07 | 22,000,000.00 | 21,970,058.82  | 21,938,125.00 |
| PSI   | NTRD | FFCB     | 68280 | FFCB (CALLABLE) | 5.20000   | 09-29-08 | 50,000,000.00 | 50,000,000.00  | 49,848,930.50 |

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| Group             | Acct | Sec Type | SecID | Description     | Face Rate | Mat Date | Par                     | Amortized Cost          | Market Value            |
|-------------------|------|----------|-------|-----------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| PSI               | NTRD | FFCB     | 68281 | FFCB (CALLABLE) | 5.05000   | 06-20-07 | 25,000,000.00           | 25,000,000.00           | 24,937,500.00           |
| PSI               | NTRD | FFCB     | 68290 | FFCB (CALLABLE) | 5.05000   | 06-20-07 | 26,510,000.00           | 26,510,000.00           | 26,443,725.00           |
| PSI               | NTRD | FFCB     | 68300 | FFCB (CALLABLE) | 5.37000   | 03-16-09 | 15,000,000.00           | 15,000,000.00           | 14,939,062.50           |
| PSI               | NTRD | FFCB     | 68313 | FFCB (CALLABLE) | 4.50000   | 02-11-09 | 5,971,000.00            | 5,870,061.50            | 5,873,971.25            |
| PSI               | NTRD | FFCB     | 68385 | FFCB (CALLABLE) | 5.35000   | 02-23-09 | 30,000,000.00           | 30,000,000.00           | 29,953,125.00           |
| PSI               | NTRD | FFCB     | 68401 | FFCB (CALLABLE) | 5.20000   | 03-28-08 | 25,000,000.00           | 24,992,230.25           | 24,951,257.25           |
| PSI               | NTRD | FFCB     | 68506 | FFCB            | 4.90000   | 03-27-07 | 20,500,000.00           | 20,461,157.89           | 20,461,050.00           |
| <b>FFCB Total</b> |      |          |       |                 |           |          | <b>1,491,923,333.33</b> | <b>1,488,870,315.44</b> | <b>1,482,851,969.76</b> |
| PSI               | NTRD | FFRN     | 67354 | FFCB FRN        | 4.80000   | 06-19-07 | 50,000,000.00           | 49,993,956.44           | 50,000,000.00           |
| <b>FFRN Total</b> |      |          |       |                 |           |          | <b>50,000,000.00</b>    | <b>49,993,956.44</b>    | <b>50,000,000.00</b>    |
| PSI               | NTRD | FHLB     | 60868 | FHLB (CALLABLE) | 2.10000   | 07-21-06 | 25,000,000.00           | 25,000,000.00           | 24,789,062.50           |
| PSI               | NTRD | FHLB     | 60869 | FHLB (CALLABLE) | 2.10000   | 07-21-06 | 25,000,000.00           | 25,000,000.00           | 24,789,062.50           |
| PSI               | NTRD | FHLB     | 60870 | FHLB (CALLABLE) | 2.03000   | 06-30-06 | 25,000,000.00           | 24,998,631.39           | 24,820,312.50           |
| PSI               | NTRD | FHLB     | 60884 | FHLB (CALLABLE) | 2.10000   | 10-13-06 | 50,000,000.00           | 50,000,000.00           | 49,218,750.00           |
| PSI               | NTRD | FHLB     | 62554 | FHLB            | 2.50000   | 04-11-06 | 50,000,000.00           | 49,999,659.54           | 49,968,750.00           |
| PSI               | NTRD | FHLB     | 63451 | FHLB (CALLABLE) | 2.05000   | 07-11-06 | 15,000,000.00           | 14,954,496.94           | 14,878,125.00           |
| PSI               | NTRD | FHLB     | 63453 | FHLB (CALLABLE) | 3.33000   | 01-04-07 | 50,000,000.00           | 50,000,000.00           | 49,342,193.50           |
| PSI               | NTRD | FHLB     | 63528 | FHLB            | 2.50000   | 04-11-06 | 25,000,000.00           | 24,995,981.01           | 24,984,375.00           |
| PSI               | NTRD | FHLB     | 63590 | FHLB            | 2.06000   | 06-16-06 | 25,000,000.00           | 24,940,922.60           | 24,851,562.50           |
| PSI               | NTRD | FHLB     | 66536 | FHLB            | 4.12500   | 08-16-06 | 25,000,000.00           | 25,004,138.97           | 24,921,875.00           |
| PSI               | NTRD | FHLB     | 67422 | FHLB            | 2.87500   | 02-15-07 | 50,000,000.00           | 49,210,467.29           | 49,046,875.00           |
| PSI               | NTRD | FHLB     | 67423 | FHLB            | 2.87500   | 02-15-07 | 1,015,000.00            | 998,972.49              | 995,651.56              |
| PSI               | NTRD | FHLB     | 67445 | FHLB            | 3.37500   | 02-23-07 | 50,000,000.00           | 49,446,547.13           | 49,234,375.00           |
| PSI               | NTRD | FHLB     | 67446 | FHLB            | 3.37500   | 02-23-07 | 25,000,000.00           | 24,723,273.56           | 24,617,187.50           |
| PSI               | NTRD | FHLB     | 67451 | FHLB            | 4.62500   | 12-19-06 | 14,300,000.00           | 14,298,665.59           | 14,246,375.00           |
| PSI               | NTRD | FHLB     | 67558 | FHLB            | 3.75000   | 05-15-07 | 25,000,000.00           | 24,737,197.45           | 24,625,000.00           |
| PSI               | NTRD | FHLB     | 67566 | FHLB            | 4.87500   | 05-15-07 | 11,030,000.00           | 11,045,598.89           | 10,998,978.13           |
| PSI               | NTRD | FHLB     | 67569 | FHLB            | 3.50000   | 05-15-07 | 18,950,000.00           | 18,694,947.52           | 18,618,375.00           |
| PSI               | NTRD | FHLB     | 67702 | FHLB (CALLABLE) | 4.50000   | 08-23-07 | 10,000,000.00           | 9,958,338.99            | 9,903,125.00            |
| PSI               | NTRD | FHLB     | 67734 | FHLB            | 3.80000   | 12-29-06 | 25,150,000.00           | 24,993,279.98           | 24,906,359.38           |
| PSI               | NTRD | FHLB     | 67735 | FHLB            | 2.78000   | 04-16-07 | 18,940,000.00           | 18,580,342.52           | 18,496,093.75           |
| PSI               | NTRD | FHLB     | 67736 | FHLB (CALLABLE) | 4.50000   | 08-23-07 | 8,500,000.00            | 8,463,396.79            | 8,417,656.25            |
| PSI               | NTRD | FHLB     | 67768 | FHLB (CALLABLE) | 4.25000   | 08-08-07 | 14,020,000.00           | 13,935,684.94           | 13,844,750.00           |
| PSI               | NTRD | FHLB     | 67782 | FHLB (CALLABLE) | 4.75000   | 07-26-07 | 50,000,000.00           | 50,000,000.00           | 49,734,375.00           |
| PSI               | NTRD | FHLB     | 67794 | FHLB            | 5.37500   | 02-15-07 | 37,500,000.00           | 37,696,090.23           | 37,570,312.50           |
| PSI               | NTRD | FHLB     | 67795 | FHLB            | 2.87500   | 02-15-07 | 14,425,000.00           | 14,202,006.48           | 14,150,023.44           |
| PSI               | NTRD | FHLB     | 67796 | FHLB (CALLABLE) | 4.85000   | 11-01-07 | 50,000,000.00           | 50,000,000.00           | 49,734,375.00           |
| PSI               | NTRD | FHLB     | 67855 | FHLB (CALLABLE) | 5.00000   | 01-28-08 | 20,000,000.00           | 19,998,167.58           | 19,912,500.00           |
| PSI               | NTRD | FHLB     | 67881 | FHLB (CALLABLE) | 4.75000   | 08-16-07 | 12,175,000.00           | 12,174,440.31           | 12,106,515.63           |
| PSI               | NTRD | FHLB     | 67894 | FHLB (CALLABLE) | 5.00000   | 02-15-08 | 25,000,000.00           | 25,000,000.00           | 24,890,625.00           |



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|-------------------|------|----------|-------|------------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| PSI               | NTRD | FHLB     | 67895 | FHLB (CALLABLE)  | 5.00000   | 02-15-08 | 25,000,000.00           | 24,997,654.11           | 24,890,625.00           |
| PSI               | NTRD | FHLB     | 67956 | FHLB (CALLABLE)  | 4.87500   | 01-30-08 | 25,000,000.00           | 24,945,562.67           | 24,867,187.50           |
| PSI               | NTRD | FHLB     | 67979 | FHLB (CALLABLE)  | 5.00000   | 11-21-07 | 25,000,000.00           | 25,000,000.00           | 24,906,250.00           |
| PSI               | NTRD | FHLB     | 67980 | FHLB (CALLABLE)  | 5.00000   | 11-21-07 | 25,000,000.00           | 25,000,000.00           | 24,906,250.00           |
| PSI               | NTRD | FHLB     | 67982 | FHLB (CALLABLE)  | 5.15000   | 05-22-08 | 25,000,000.00           | 25,000,000.00           | 24,921,875.00           |
| PSI               | NTRD | FHLB     | 68008 | FHLB (CALLABLE)  | 5.25000   | 02-13-09 | 25,000,000.00           | 25,000,000.00           | 24,937,500.00           |
| PSI               | NTRD | FHLB     | 68129 | FHLB (CALLABLE)  | 5.10000   | 03-06-08 | 50,000,000.00           | 49,969,861.49           | 49,906,250.00           |
| PSI               | NTRD | FHLB     | 68228 | FHLB (CALLABLE)  | 5.17000   | 09-21-07 | 25,000,000.00           | 25,000,000.00           | 24,953,125.00           |
| PSI               | NTRD | FHLB     | 68229 | FHLB (CALLABLE)  | 5.12500   | 09-21-07 | 25,000,000.00           | 25,000,000.00           | 24,953,125.00           |
| PSI               | NTRD | FHLB     | 68254 | FHLB (CALLABLE)  | 5.15000   | 12-21-07 | 25,000,000.00           | 25,000,000.00           | 24,914,062.50           |
| PSI               | NTRD | FHLB     | 68255 | FHLB (CALLABLE)  | 5.15000   | 12-21-07 | 25,000,000.00           | 25,000,000.00           | 24,914,062.50           |
| PSI               | NTRD | FHLB     | 68491 | FHLB (CALLABLE)  | 4.90000   | 07-24-08 | 50,000,000.00           | 49,641,348.88           | 49,703,125.00           |
| PSI               | NTRD | FHLB     | 68505 | FHLB (CALLABLE)  | 5.10000   | 03-06-08 | 25,000,000.00           | 24,929,849.50           | 24,953,125.00           |
| <b>FHLB Total</b> |      |          |       |                  |           |          | <b>1,171,005,000.00</b> | <b>1,167,535,524.84</b> | <b>1,162,340,159.14</b> |
| PSI               | NTRD | FHLM     | 62216 | FHLMC (CALLABLE) | 3.00000   | 11-17-06 | 12,650,000.00           | 12,649,645.18           | 12,483,968.75           |
| PSI               | NTRD | FHLM     | 62360 | FHLMC (CALLABLE) | 3.12500   | 09-22-06 | 27,420,000.00           | 27,420,000.00           | 27,154,368.75           |
| PSI               | NTRD | FHLM     | 62422 | FHLMC (CALLABLE) | 3.00000   | 09-29-06 | 50,000,000.00           | 50,000,000.00           | 49,471,000.00           |
| PSI               | NTRD | FHLM     | 62423 | FHLMC (CALLABLE) | 3.00000   | 09-29-06 | 50,000,000.00           | 50,000,000.00           | 49,471,000.00           |
| PSI               | NTRD | FHLM     | 63036 | FHLMC (CALLABLE) | 2.00000   | 07-07-06 | 17,500,000.00           | 17,452,560.68           | 17,361,400.00           |
| PSI               | NTRD | FHLM     | 65615 | FHLMC (CALLABLE) | 4.00000   | 12-29-06 | 25,000,000.00           | 24,996,277.37           | 24,793,500.00           |
| PSI               | NTRD | FHLM     | 65755 | FHLMC            | 2.75000   | 08-15-06 | 40,000,000.00           | 39,848,050.61           | 39,675,000.00           |
| PSI               | NTRD | FHLM     | 65878 | FHLMC            | 2.75000   | 08-15-06 | 50,000,000.00           | 49,784,411.03           | 49,593,750.00           |
| PSI               | NTRD | FHLM     | 65892 | FHLMC            | 2.75000   | 08-15-06 | 50,000,000.00           | 49,784,552.76           | 49,593,750.00           |
| PSI               | NTRD | FHLM     | 65896 | FHLMC (CALLABLE) | 3.00000   | 09-29-06 | 43,600,000.00           | 43,390,774.62           | 43,138,712.00           |
| PSI               | NTRD | FHLM     | 65915 | FHLMC            | 2.75000   | 08-15-06 | 25,000,000.00           | 24,887,152.55           | 24,796,875.00           |
| PSI               | NTRD | FHLM     | 66082 | FHLMC (CALLABLE) | 4.05000   | 06-28-07 | 25,000,000.00           | 24,917,015.09           | 24,679,500.00           |
| PSI               | NTRD | FHLM     | 66093 | FHLMC            | 3.75000   | 03-15-07 | 25,000,000.00           | 24,890,438.98           | 24,681,250.00           |
| PSI               | NTRD | FHLM     | 66103 | FHLMC            | 2.85000   | 02-23-07 | 25,000,000.00           | 24,699,093.15           | 24,507,812.50           |
| PSI               | NTRD | FHLM     | 66513 | FHLMC (CALLABLE) | 4.12500   | 09-27-06 | 32,540,000.00           | 32,540,000.00           | 32,378,927.00           |
| PSI               | NTRD | FHLM     | 66514 | FHLMC (CALLABLE) | 4.12500   | 09-27-06 | 25,000,000.00           | 25,000,000.00           | 24,876,250.00           |
| PSI               | NTRD | FHLM     | 66515 | FHLMC (CALLABLE) | 4.12500   | 09-27-06 | 25,000,000.00           | 25,000,000.00           | 24,876,250.00           |
| PSI               | NTRD | FHLM     | 66535 | FHLMC (CALLABLE) | 4.17000   | 10-18-06 | 25,000,000.00           | 24,999,488.49           | 24,867,750.00           |
| PSI               | NTRD | FHLM     | 66593 | FHLMC (CALLABLE) | 4.25000   | 10-23-06 | 25,000,000.00           | 24,999,736.50           | 24,878,906.25           |
| PSI               | NTRD | FHLM     | 66594 | FHLMC            | 2.27000   | 04-28-06 | 17,265,000.00           | 17,242,846.75           | 17,232,628.13           |
| PSI               | NTRD | FHLM     | 66611 | FHLMC (CALLABLE) | 4.25000   | 10-23-06 | 25,000,000.00           | 24,993,824.31           | 24,878,906.25           |
| PSI               | NTRD | FHLM     | 66612 | FHLMC (CALLABLE) | 4.25000   | 10-23-06 | 12,190,000.00           | 12,187,992.49           | 12,130,954.69           |
| PSI               | NTRD | FHLM     | 66627 | FHLMC (CALLABLE) | 4.50000   | 04-11-07 | 50,000,000.00           | 50,000,000.00           | 49,680,500.00           |
| PSI               | NTRD | FHLM     | 66689 | FHLMC            | 3.80000   | 12-27-06 | 16,285,000.00           | 16,216,378.27           | 16,128,989.70           |
| PSI               | NTRD | FHLM     | 67259 | FHLMC (CALLABLE) | 5.00000   | 12-20-07 | 50,000,000.00           | 50,000,000.00           | 49,880,000.00           |
| PSI               | NTRD | FHLM     | 67297 | FHLMC            | 4.25000   | 02-28-07 | 25,000,000.00           | 24,889,142.15           | 24,804,000.00           |
| PSI               | NTRD | FHLM     | 67703 | FHLMC            | 4.25000   | 02-28-07 | 50,000,000.00           | 49,829,128.88           | 49,608,000.00           |



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| Group              | Acct | Sec Type | SecID | Description      | Face Rate | Mat Date | Par                     | Amortized Cost          | Market Value            |
|--------------------|------|----------|-------|------------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| PSI                | NTRD | FHLM     | 67723 | FHLMC (CALLABLE) | 5.00000   | 01-28-08 | 50,000,000.00           | 50,000,000.00           | 49,796,000.00           |
| PSI                | NTRD | FHLM     | 67748 | FHLMC (CALLABLE) | 4.80000   | 06-15-07 | 25,000,000.00           | 24,993,678.16           | 24,890,625.00           |
| PSI                | NTRD | FHLM     | 67758 | FHLMC (CALLABLE) | 5.00000   | 01-28-08 | 50,000,000.00           | 50,000,000.00           | 49,796,000.00           |
| PSI                | NTRD | FHLM     | 67759 | FHLMC (CALLABLE) | 5.00000   | 02-01-08 | 50,000,000.00           | 50,000,000.00           | 49,796,000.00           |
| PSI                | NTRD | FHLM     | 67780 | FHLMC (CALLABLE) | 4.76250   | 02-09-07 | 50,000,000.00           | 50,000,000.00           | 49,832,000.00           |
| PSI                | NTRD | FHLM     | 67781 | FHLMC (CALLABLE) | 4.76000   | 02-09-07 | 30,000,000.00           | 29,987,797.93           | 29,898,600.00           |
| PSI                | NTRD | FHLM     | 67784 | FHLMC (CALLABLE) | 4.88000   | 08-01-07 | 50,000,000.00           | 50,000,000.00           | 49,795,500.00           |
| PSI                | NTRD | FHLM     | 67785 | FHLMC (CALLABLE) | 4.85000   | 08-09-07 | 50,000,000.00           | 50,000,000.00           | 49,776,500.00           |
| PSI                | NTRD | FHLM     | 67829 | FHLMC (CALLABLE) | 5.00000   | 01-28-08 | 50,000,000.00           | 50,000,000.00           | 49,796,000.00           |
| PSI                | NTRD | FHLM     | 67981 | FHLMC (CALLABLE) | 5.00000   | 02-21-08 | 25,000,000.00           | 25,000,000.00           | 24,916,250.00           |
| PSI                | NTRD | FHLM     | 68098 | FHLMC (CALLABLE) | 5.12500   | 02-27-08 | 50,000,000.00           | 50,000,000.00           | 49,825,500.00           |
| PSI                | NTRD | FHLM     | 68099 | FHLMC (CALLABLE) | 5.12500   | 02-27-08 | 50,000,000.00           | 50,000,000.00           | 49,825,500.00           |
| PSI                | NTRD | FHLM     | 68115 | FHLMC (CALLABLE) | 5.25000   | 03-07-08 | 39,919,000.00           | 39,915,144.62           | 39,770,102.13           |
| PSI                | NTRD | FHLM     | 68161 | FHLMC            | 5.12500   | 02-27-08 | 50,000,000.00           | 49,988,065.07           | 49,825,500.00           |
| PSI                | NTRD | FHLM     | 68173 | FHLMC (CALLABLE) | 5.12500   | 02-27-08 | 15,000,000.00           | 14,998,567.81           | 14,947,650.00           |
| PSI                | NTRD | FHLM     | 68256 | FHLMC (CALLABLE) | 5.25000   | 09-22-08 | 25,000,000.00           | 25,000,000.00           | 24,955,500.00           |
| <b>FHLM Total</b>  |      |          |       |                  |           |          | <u>1,504,369,000.00</u> | <u>1,502,501,763.45</u> | <u>1,495,067,176.15</u> |
| PSI                | NTRD | FNMA     | 60249 | FNMA (CALLABLE)  | 2.50000   | 05-12-06 | 25,000,000.00           | 25,001,520.33           | 24,929,687.50           |
| PSI                | NTRD | FNMA     | 60265 | FNMA (CALLABLE)  | 2.21000   | 05-05-06 | 34,261,000.00           | 34,259,224.28           | 34,175,347.50           |
| PSI                | NTRD | FNMA     | 60266 | FNMA (CALLABLE)  | 2.26000   | 05-17-06 | 25,000,000.00           | 25,000,000.00           | 24,914,062.50           |
| PSI                | NTRD | FNMA     | 60823 | FNMA (CALLABLE)  | 1.75000   | 06-16-06 | 50,000,000.00           | 49,985,669.98           | 49,671,875.00           |
| PSI                | NTRD | FNMA     | 60824 | FNMA (CALLABLE)  | 1.75000   | 06-16-06 | 15,000,000.00           | 14,995,700.99           | 14,901,562.50           |
| PSI                | NTRD | FNMA     | 60871 | FNMA (CALLABLE)  | 2.00000   | 04-20-06 | 50,000,000.00           | 50,000,000.00           | 49,921,875.00           |
| PSI                | NTRD | FNMA     | 60882 | FNMA (CALLABLE)  | 2.00000   | 04-20-06 | 50,000,000.00           | 49,999,609.59           | 49,921,875.00           |
| PSI                | NTRD | FNMA     | 60919 | FNMA (CALLABLE)  | 2.12500   | 10-05-06 | 10,000,000.00           | 9,994,879.52            | 9,850,000.00            |
| PSI                | NTRD | FNMA     | 60954 | FNMA (CALLABLE)  | 2.12000   | 04-21-06 | 50,000,000.00           | 50,000,000.00           | 49,921,875.00           |
| PSI                | NTRD | FNMA     | 61140 | FNMA (CALLABLE)  | 3.00000   | 04-19-06 | 38,300,000.00           | 38,309,456.79           | 38,264,093.75           |
| PSI                | NTRD | FNMA     | 61177 | FNMA             | 2.50000   | 06-15-06 | 25,000,000.00           | 24,998,299.81           | 24,875,000.00           |
| PSI                | NTRD | FNMA     | 61977 | FNMA (CALLABLE)  | 3.03000   | 08-10-06 | 50,000,000.00           | 50,000,000.00           | 49,656,250.00           |
| <b>FNMA Total</b>  |      |          |       |                  |           |          | <u>422,561,000.00</u>   | <u>422,544,361.29</u>   | <u>421,003,503.75</u>   |
| PSI                | NTRD | FRAM     | 64475 | FFCB FRN         | 4.73438   | 09-24-07 | 25,000,000.00           | 25,000,000.00           | 25,003,500.00           |
| PSI                | NTRD | FRAM     | 64750 | FFCB FRN         | 4.63000   | 04-13-07 | 25,000,000.00           | 24,998,708.90           | 25,004,250.00           |
| PSI                | NTRD | FRAM     | 67830 | FFCB FRN         | 4.65000   | 02-12-09 | 25,000,000.00           | 25,006,076.72           | 24,988,750.00           |
| <b>FRAM Total</b>  |      |          |       |                  |           |          | <u>75,000,000.00</u>    | <u>75,004,785.62</u>    | <u>74,996,500.00</u>    |
| PSI                | NTRD | FRAM2    | 65065 | FHLB FRN         | 4.49000   | 05-05-06 | 25,000,000.00           | 25,000,000.00           | 25,000,000.00           |
| <b>FRAM2 Total</b> |      |          |       |                  |           |          | <u>25,000,000.00</u>    | <u>25,000,000.00</u>    | <u>25,000,000.00</u>    |
| PSI                | NTRD | FRAQ     | 63942 | FHLB FRN         | 4.57000   | 08-02-06 | 50,000,000.00           | 49,989,994.73           | 49,986,000.00           |
| <b>FRAQ Total</b>  |      |          |       |                  |           |          | <u>50,000,000.00</u>    | <u>49,989,994.73</u>    | <u>49,986,000.00</u>    |

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|--------------------|------|----------|-------|----------------------------|-----------|----------|----------------|----------------|----------------|
| PSI                | NTRD | FRAQ2    | 57338 | FHLB (CALLABLE)            | 2.27000   | 06-16-06 | 50,000,000.00  | 50,000,000.00  | 49,718,750.00  |
| PSI                | NTRD | FRAQ2    | 62250 | FHLMC (CALLABLE)           | 3.00000   | 09-14-06 | 50,000,000.00  | 50,000,000.00  | 49,546,500.00  |
| <b>FRAQ2 Total</b> |      |          |       |                            |           |          | 100,000,000.00 | 100,000,000.00 | 99,265,250.00  |
| PSI                | NTRD | FRCDQ    | 64881 | DEUTSCHE BANK AG NY FRCDQ  | 4.08000   | 04-18-06 | 25,000,000.00  | 25,000,000.00  | 24,987,500.00  |
| <b>FRCDQ Total</b> |      |          |       |                            |           |          | 25,000,000.00  | 25,000,000.00  | 24,987,500.00  |
| PSI                | NTRD | HLPC     | 5058  | FHLMC PARTICIPATION CERTIF | 9.25000   | 12-01-08 | 160,938.16     | 160,929.18     | 166,031.85     |
| <b>HLPC Total</b>  |      |          |       |                            |           |          | 160,938.16     | 160,929.18     | 166,031.85     |
| PSI                | NTRD | MCPN     | 62341 | FHLMC (CALLABLE)           | 3.90000   | 09-10-07 | 50,000,000.00  | 50,000,000.00  | 49,485,500.00  |
| PSI                | NTRD | MCPN     | 62421 | FHLMC (CALLABLE)           | 4.25000   | 09-27-07 | 50,000,000.00  | 50,000,000.00  | 49,707,500.00  |
| PSI                | NTRD | MCPN     | 65842 | FHLB (CALLABLE)            | 4.00000   | 07-13-06 | 50,000,000.00  | 49,997,178.08  | 49,906,250.00  |
| PSI                | NTRD | MCPN     | 67804 | FHLB (CALLABLE)            | 4.50000   | 07-26-07 | 50,000,000.00  | 50,000,000.00  | 49,796,875.00  |
| PSI                | NTRD | MCPN     | 67840 | FHLB (CALLABLE)            | 4.62500   | 12-21-06 | 10,000,000.00  | 9,997,642.86   | 9,971,875.00   |
| <b>MCPN Total</b>  |      |          |       |                            |           |          | 210,000,000.00 | 209,994,820.94 | 208,868,000.00 |
| PSI                | NTRD | MCSA     | 60268 | FNMA (CALLABLE)            | 3.25000   | 08-10-06 | 50,000,000.00  | 50,000,000.00  | 49,687,500.00  |
| PSI                | NTRD | MCSA     | 60269 | FNMA (CALLABLE)            | 3.25000   | 08-10-06 | 50,000,000.00  | 50,000,000.00  | 49,687,500.00  |
| PSI                | NTRD | MCSA     | 60604 | FHLB                       | 3.12000   | 09-22-06 | 50,000,000.00  | 50,000,000.00  | 49,546,875.00  |
| PSI                | NTRD | MCSA     | 60605 | FHLB (CALLABLE)            | 3.00000   | 09-25-06 | 20,000,000.00  | 19,998,489.50  | 19,800,000.00  |
| PSI                | NTRD | MCSA     | 60606 | FHLB (CALLABLE)            | 3.00000   | 09-25-06 | 5,000,000.00   | 5,000,000.00   | 4,950,000.00   |
| PSI                | NTRD | MCSA     | 60807 | FHLB (CALLABLE)            | 3.00000   | 10-12-06 | 50,000,000.00  | 50,000,000.00  | 49,453,125.00  |
| PSI                | NTRD | MCSA     | 60808 | FHLB (CALLABLE)            | 3.00000   | 10-12-06 | 50,000,000.00  | 50,000,000.00  | 49,453,125.00  |
| PSI                | NTRD | MCSA     | 60826 | FHLB (CALLABLE)            | 3.00000   | 10-06-06 | 5,250,000.00   | 5,249,324.34   | 5,194,218.75   |
| PSI                | NTRD | MCSA     | 60978 | FHLB (CALLABLE)            | 3.00000   | 04-28-06 | 50,000,000.00  | 50,000,000.00  | 49,921,875.00  |
| PSI                | NTRD | MCSA     | 60979 | FHLB (CALLABLE)            | 3.10000   | 04-28-06 | 50,000,000.00  | 50,000,000.00  | 49,937,500.00  |
| PSI                | NTRD | MCSA     | 60996 | FNMA (CALLABLE)            | 3.00000   | 04-27-06 | 50,000,000.00  | 50,000,000.00  | 49,937,500.00  |
| PSI                | NTRD | MCSA     | 60997 | FNMA (CALLABLE)            | 3.00000   | 04-27-06 | 50,000,000.00  | 50,000,000.00  | 49,937,500.00  |
| PSI                | NTRD | MCSA     | 61946 | FHLMC (CALLABLE)           | 3.75000   | 08-03-07 | 50,000,000.00  | 50,000,000.00  | 49,625,500.00  |
| PSI                | NTRD | MCSA     | 61947 | FHLMC (CALLABLE)           | 3.75000   | 08-03-07 | 3,215,000.00   | 3,215,000.00   | 3,190,919.65   |
| PSI                | NTRD | MCSA     | 62555 | FHLMC (CALLABLE)           | 3.00000   | 10-13-06 | 50,000,000.00  | 50,000,000.00  | 49,602,000.00  |
| PSI                | NTRD | MCSA     | 62556 | FHLB (CALLABLE)            | 3.37500   | 10-12-06 | 50,000,000.00  | 50,000,000.00  | 49,546,875.00  |
| PSI                | NTRD | MCSA     | 62985 | FHLMC (CALLABLE)           | 3.10000   | 08-24-06 | 25,000,000.00  | 25,000,000.00  | 24,819,250.00  |
| PSI                | NTRD | MCSA     | 62986 | FHLMC (CALLABLE)           | 3.10000   | 08-24-06 | 25,000,000.00  | 25,000,000.00  | 24,819,250.00  |
| PSI                | NTRD | MCSA     | 65808 | FHLB (CALLABLE)            | 4.00000   | 07-26-07 | 50,000,000.00  | 50,000,000.00  | 49,718,750.00  |
| PSI                | NTRD | MCSA     | 67783 | FHLB (CALLABLE)            | 4.62500   | 07-27-07 | 25,000,000.00  | 25,000,000.00  | 24,906,250.00  |
| PSI                | NTRD | MCSA     | 67849 | FHLB (CALLABLE)            | 4.75000   | 08-09-07 | 50,000,000.00  | 50,000,000.00  | 49,828,125.00  |
| PSI                | NTRD | MCSA     | 67882 | FHLB (CALLABLE)            | 4.75000   | 08-15-07 | 25,000,000.00  | 25,000,000.00  | 24,906,250.00  |
| PSI                | NTRD | MCSA     | 67896 | FHLB (CALLABLE)            | 4.75000   | 08-16-07 | 25,000,000.00  | 25,000,000.00  | 24,906,250.00  |
| <b>MCSA Total</b>  |      |          |       |                            |           |          | 858,465,000.00 | 858,462,813.84 | 853,376,138.40 |

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|-------|------|--------------------|-------|---------------------------------|-----------|----------|----------------|----------------|----------------|
| PSI   | NTRD | MMF                | 68520 | GOLDMAN SACHS MMF               | 0.00000   | 04-15-06 | 9,005,016.00   | 9,005,016.00   | 9,005,016.00   |
|       |      | <b>MMF Total</b>   |       |                                 |           |          | 9,005,016.00   | 9,005,016.00   | 9,005,016.00   |
| PSI   | NTRD | NCD1               | 67812 | FIRST TENNESSEE BK NA CD        | 4.52000   | 04-13-06 | 50,000,000.00  | 50,000,164.81  | 49,994,662.50  |
| PSI   | NTRD | NCD1               | 67993 | FIRST TENNESSEE BK NA CD        | 4.57000   | 04-03-06 | 50,000,000.00  | 50,000,027.57  | 49,999,149.00  |
| PSI   | NTRD | NCD1               | 68074 | WELLS FARGO BK NA CD            | 5.00000   | 02-13-07 | 30,000,000.00  | 30,000,000.00  | 29,935,628.40  |
| PSI   | NTRD | NCD1               | 68325 | CITIBANK NA CD                  | 4.85000   | 06-13-06 | 50,000,000.00  | 50,000,000.00  | 49,998,803.00  |
| PSI   | NTRD | NCD1               | 68376 | FIRST TENNESSEE BK NA CD        | 4.73000   | 04-20-06 | 50,000,000.00  | 50,000,000.00  | 49,998,700.50  |
| PSI   | NTRD | NCD1               | 68397 | CITIBANK NA CD                  | 4.89000   | 06-22-06 | 50,000,000.00  | 50,000,000.00  | 49,992,470.00  |
| PSI   | NTRD | NCD1               | 68427 | CITIBANK NA CD                  | 4.90500   | 06-23-06 | 50,000,000.00  | 50,000,000.00  | 49,994,265.00  |
| PSI   | NTRD | NCD1               | 68468 | FIRST TENNESSEE BK NA CD        | 4.78000   | 04-28-06 | 50,000,000.00  | 50,000,373.46  | 49,999,926.00  |
| PSI   | NTRD | NCD1               | 68482 | WELLS FARGO BK NA CD            | 4.77000   | 04-26-06 | 50,000,000.00  | 50,000,000.00  | 49,999,955.00  |
|       |      | <b>NCD1 Total</b>  |       |                                 |           |          | 430,000,000.00 | 430,000,565.84 | 429,913,559.40 |
| PSI   | NTRD | NCDSU              | 67978 | WELLS FARGO BK NA CD (CALLABLE) | 4.75000   | 08-06-07 | 50,000,000.00  | 50,000,000.00  | 49,862,500.00  |
|       |      | <b>NCDSU Total</b> |       |                                 |           |          | 50,000,000.00  | 50,000,000.00  | 49,862,500.00  |
| PSI   | NTRD | NOTE               | 61327 | USTN                            | 2.25000   | 04-30-06 | 50,000,000.00  | 49,988,357.20  | 49,902,500.00  |
| PSI   | NTRD | NOTE               | 67477 | USTN                            | 2.75000   | 06-30-06 | 50,000,000.00  | 49,811,662.95  | 49,769,500.00  |
| PSI   | NTRD | NOTE               | 67478 | USTN                            | 2.75000   | 06-30-06 | 50,000,000.00  | 49,811,662.95  | 49,769,500.00  |
| PSI   | NTRD | NOTE               | 67479 | USTN                            | 2.75000   | 06-30-06 | 50,000,000.00  | 49,811,662.95  | 49,769,500.00  |
| PSI   | NTRD | NOTE               | 67480 | USTN                            | 2.75000   | 06-30-06 | 50,000,000.00  | 49,811,662.95  | 49,769,500.00  |
| PSI   | NTRD | NOTE               | 68032 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,435,765.02  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68051 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,417,358.40  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68052 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,417,358.40  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68053 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,417,358.40  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68054 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,417,358.40  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68059 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,420,265.21  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68060 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,420,265.21  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68086 | USTN                            | 3.75000   | 03-31-07 | 50,000,000.00  | 49,531,821.65  | 49,457,000.00  |
| PSI   | NTRD | NOTE               | 68111 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,406,540.12  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68112 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,406,540.12  | 49,335,937.50  |
| PSI   | NTRD | NOTE               | 68113 | USTN                            | 3.12500   | 01-31-07 | 50,000,000.00  | 49,346,262.76  | 49,295,000.00  |
| PSI   | NTRD | NOTE               | 68487 | USTN                            | 3.37500   | 02-28-07 | 50,000,000.00  | 49,349,609.38  | 49,335,937.50  |
|       |      | <b>NOTE Total</b>  |       |                                 |           |          | 850,000,000.00 | 842,221,512.07 | 841,091,875.00 |
| PSI   | NTRD | TBIL               | 67528 | UST BILL                        | 4.19500   | 06-15-06 | 50,000,000.00  | 49,563,020.83  | 49,546,875.00  |
| PSI   | NTRD | TBIL               | 67529 | UST BILL                        | 4.19500   | 06-15-06 | 50,000,000.00  | 49,563,020.83  | 49,546,875.00  |
| PSI   | NTRD | TBIL               | 67530 | UST BILL                        | 4.19500   | 06-15-06 | 50,000,000.00  | 49,563,020.83  | 49,546,875.00  |
| PSI   | NTRD | TBIL               | 67531 | UST BILL                        | 4.19500   | 06-15-06 | 50,000,000.00  | 49,563,020.83  | 49,546,875.00  |
| PSI   | NTRD | TBIL               | 67532 | UST BILL                        | 4.19500   | 06-15-06 | 50,000,000.00  | 49,563,020.83  | 49,546,875.00  |

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|-------|------|------------|-------|--------------------------------|-----------|----------|----------------|----------------|----------------|
| PSI   | NTRD | TBIL       | 67533 | UST BILL                       | 4.19500   | 06-15-06 | 50,000,000.00  | 49,563,020.83  | 49,546,875.00  |
|       |      | TBIL Total |       |                                |           |          | 300,000,000.00 | 297,378,124.98 | 297,281,250.00 |
| PSI   | NTRD | YANK1      | 66170 | DEUTSCHE BANK AG NY CD         | 4.25000   | 08-09-06 | 50,000,000.00  | 50,000,000.00  | 49,828,485.00  |
| PSI   | NTRD | YANK1      | 66745 | DEUTSCHE BANK AG NY CD         | 4.31000   | 09-28-06 | 15,000,000.00  | 14,990,158.96  | 14,939,263.50  |
| PSI   | NTRD | YANK1      | 67051 | ROYAL BK OF SCOTLAND PLC NY CD | 4.77000   | 11-22-06 | 30,000,000.00  | 30,000,000.00  | 29,920,610.40  |
| PSI   | NTRD | YANK1      | 67482 | BK OF NOVA SCOTIA NY CD        | 4.48000   | 04-17-06 | 50,000,000.00  | 50,000,109.45  | 49,991,699.50  |
| PSI   | NTRD | YANK1      | 67677 | BNP PARIBAS SF CD              | 4.47000   | 04-03-06 | 50,000,000.00  | 50,000,000.00  | 49,998,662.00  |
| PSI   | NTRD | YANK1      | 67679 | ROYAL BK OF CANADA NY CD       | 4.47000   | 04-05-06 | 50,000,000.00  | 50,000,054.93  | 49,997,560.00  |
| PSI   | NTRD | YANK1      | 67692 | ROYAL BK OF CANADA NY CD       | 4.47000   | 04-04-06 | 50,000,000.00  | 50,000,000.00  | 49,998,050.00  |
| PSI   | NTRD | YANK1      | 67813 | CREDIT SUISSE NY CD            | 4.53000   | 04-13-06 | 50,000,000.00  | 50,000,000.00  | 49,994,841.00  |
| PSI   | NTRD | YANK1      | 67833 | BARCLAYS BK PLC NY CD          | 4.55000   | 04-18-06 | 50,000,000.00  | 50,000,000.00  | 49,993,229.00  |
| PSI   | NTRD | YANK1      | 67834 | ROYAL BK OF CANADA NY CD       | 4.53500   | 04-20-06 | 50,000,000.00  | 50,000,130.44  | 49,992,290.50  |
| PSI   | NTRD | YANK1      | 67873 | ROYAL BK OF CANADA NY CD       | 4.56000   | 04-25-06 | 50,000,000.00  | 50,000,329.54  | 49,991,350.00  |
| PSI   | NTRD | YANK1      | 67910 | BNP PARIBAS SF CD              | 4.59000   | 04-27-06 | 50,000,000.00  | 50,000,000.00  | 49,991,465.50  |
| PSI   | NTRD | YANK1      | 67927 | TORONTO DOMINION BK NY CD      | 3.75500   | 05-11-06 | 50,000,000.00  | 49,945,020.02  | 49,927,535.00  |
| PSI   | NTRD | YANK1      | 67943 | DEUTSCHE BANK AG NY CD         | 4.70000   | 06-30-06 | 50,000,000.00  | 50,000,000.00  | 49,966,547.50  |
| PSI   | NTRD | YANK1      | 67944 | BNP PARIBAS SF CD              | 4.74000   | 07-31-06 | 50,000,000.00  | 50,000,000.00  | 49,953,561.50  |
| PSI   | NTRD | YANK1      | 67946 | RABOBANK NEDERLAND NV NY CD    | 4.74500   | 08-02-06 | 50,000,000.00  | 50,002,502.33  | 49,953,653.00  |
| PSI   | NTRD | YANK1      | 67953 | SOCIETE GENERALE NY CD         | 4.61000   | 05-02-06 | 50,000,000.00  | 50,000,425.61  | 49,990,878.00  |
| PSI   | NTRD | YANK1      | 67970 | SVENSKA HANDELSBANKEN NY CD    | 4.62000   | 05-05-06 | 50,000,000.00  | 50,000,466.67  | 49,986,150.00  |
| PSI   | NTRD | YANK1      | 67971 | LLOYDS TSB BK PLC NY CD        | 4.61000   | 05-01-06 | 50,000,000.00  | 50,000,411.98  | 49,991,188.00  |
| PSI   | NTRD | YANK1      | 67972 | UBS AG STAMFORD CD             | 4.55000   | 04-03-06 | 50,000,000.00  | 50,000,000.00  | 49,999,063.50  |
| PSI   | NTRD | YANK1      | 67977 | ABN AMRO BK NV CD (CALLABLE)   | 4.95000   | 02-02-07 | 50,000,000.00  | 50,002,030.16  | 49,872,684.50  |
| PSI   | NTRD | YANK1      | 67999 | BARCLAYS BK PLC NY CD          | 4.56500   | 04-03-06 | 50,000,000.00  | 50,000,000.00  | 49,999,128.00  |
| PSI   | NTRD | YANK1      | 68015 | CREDIT SUISSE NY CD            | 4.65500   | 05-08-06 | 50,000,000.00  | 50,000,000.00  | 49,991,715.50  |
| PSI   | NTRD | YANK1      | 68031 | SOCIETE GENERALE NY CD         | 4.57000   | 04-10-06 | 50,000,000.00  | 50,000,124.03  | 49,996,789.00  |
| PSI   | NTRD | YANK1      | 68047 | SVENSKA HANDELSBANKEN NY CD    | 5.00500   | 02-28-07 | 50,000,000.00  | 50,002,195.70  | 49,898,030.00  |
| PSI   | NTRD | YANK1      | 68148 | SOCIETE GENERALE NY CD         | 4.59000   | 04-10-06 | 50,000,000.00  | 50,000,124.24  | 49,997,182.50  |
| PSI   | NTRD | YANK1      | 68172 | LLOYDS TSB BK PLC NY CD        | 4.74000   | 05-25-06 | 50,000,000.00  | 50,000,741.23  | 49,988,440.00  |
| PSI   | NTRD | YANK1      | 68182 | CIBC NY CD                     | 4.64000   | 04-25-06 | 50,000,000.00  | 50,000,330.78  | 49,994,755.00  |
| PSI   | NTRD | YANK1      | 68186 | UBS AG STAMFORD CD             | 4.58500   | 04-03-06 | 50,000,000.00  | 50,000,000.00  | 49,999,273.50  |
| PSI   | NTRD | YANK1      | 68206 | SVENSKA HANDELSBANKEN NY CD    | 4.75000   | 06-02-06 | 50,000,000.00  | 50,000,850.59  | 49,980,895.00  |
| PSI   | NTRD | YANK1      | 68210 | ABN AMRO BK NV CHICAGO CD      | 4.66000   | 05-01-06 | 50,000,000.00  | 50,000,413.36  | 49,994,032.00  |
| PSI   | NTRD | YANK1      | 68246 | SOCIETE GENERALE NY CD         | 4.70000   | 05-10-06 | 50,000,000.00  | 50,000,536.77  | 49,992,880.00  |
| PSI   | NTRD | YANK1      | 68249 | ABN AMRO BK NV CHICAGO CD      | 4.65500   | 05-01-06 | 50,000,000.00  | 50,000,206.70  | 49,993,845.00  |
| PSI   | NTRD | YANK1      | 68262 | RABOBANK NEDERLAND NV NY CD    | 4.61000   | 04-20-06 | 50,000,000.00  | 50,000,262.25  | 49,995,076.50  |
| PSI   | NTRD | YANK1      | 68267 | ROYAL BK OF CANADA NY CD       | 4.77000   | 06-06-06 | 50,000,000.00  | 50,000,905.18  | 49,981,650.00  |
| PSI   | NTRD | YANK1      | 68268 | LLOYDS TSB BK PLC NY CD        | 4.76000   | 06-02-06 | 50,000,000.00  | 50,000,850.78  | 49,990,577.50  |
| PSI   | NTRD | YANK1      | 68289 | CIBC NY CD                     | 4.66000   | 04-20-06 | 50,000,000.00  | 50,000,262.40  | 49,996,541.50  |
| PSI   | NTRD | YANK1      | 68293 | SVENSKA HANDELSBANKEN NY CD    | 4.66500   | 04-20-06 | 50,000,000.00  | 50,000,131.21  | 49,996,695.00  |
| PSI   | NTRD | YANK1      | 68298 | UBS AG STAMFORD CD             | 4.70500   | 05-08-06 | 50,000,000.00  | 50,000,000.00  | 49,995,307.00  |

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|----------------------------|------|----------|-------|-------------------------------|-----------|----------|--------------------------|--------------------------|--------------------------|
| PSI                        | NTRD | YANK1    | 68305 | LLOYDS TSB BK PLC NY CD       | 4.72000   | 05-12-06 | 40,000,000.00            | 40,000,451.78            | 39,995,179.60            |
| PSI                        | NTRD | YANK1    | 68338 | ABN AMRO BK NV CHICAGO CD     | 4.74000   | 05-15-06 | 50,000,000.00            | 50,000,606.17            | 49,994,982.00            |
| PSI                        | NTRD | YANK1    | 68343 | CREDIT SUISSE NY CD           | 4.77000   | 05-15-06 | 50,000,000.00            | 50,000,000.00            | 49,996,881.00            |
| PSI                        | NTRD | YANK1    | 68344 | CREDIT SUISSE NY CD           | 4.77000   | 05-15-06 | 25,000,000.00            | 25,000,000.00            | 24,998,440.50            |
| PSI                        | NTRD | YANK1    | 68348 | BARCLAYS BK PLC NY CD         | 4.77000   | 05-15-06 | 50,000,000.00            | 50,000,000.00            | 49,993,145.00            |
| PSI                        | NTRD | YANK1    | 68363 | DEUTSCHE BANK AG NY CD        | 4.77000   | 05-17-06 | 50,000,000.00            | 50,000,000.00            | 49,996,785.00            |
| PSI                        | NTRD | YANK1    | 68379 | TORONTO DOMINION BK NY CD     | 4.73500   | 04-21-06 | 32,000,000.00            | 32,000,144.03            | 31,999,184.96            |
| PSI                        | NTRD | YANK1    | 68396 | SVENSKA HANDELSBANKEN NY CD   | 4.74000   | 04-24-06 | 50,000,000.00            | 50,000,318.02            | 49,998,795.00            |
| PSI                        | NTRD | YANK1    | 68398 | BARCLAYS BK PLC NY CD         | 5.11250   | 03-23-07 | 50,000,000.00            | 50,000,000.00            | 49,946,525.00            |
| PSI                        | NTRD | YANK1    | 68411 | UBS AG STAMFORD CD            | 4.75000   | 04-24-06 | 50,000,000.00            | 50,000,000.00            | 49,999,145.00            |
| PSI                        | NTRD | YANK1    | 68426 | LLOYDS TSB BK PLC NY CD       | 4.83000   | 05-30-06 | 50,000,000.00            | 50,000,812.05            | 49,996,260.00            |
| PSI                        | NTRD | YANK1    | 68438 | BK OF MONTREAL CHICAGO CD     | 4.75500   | 05-09-06 | 50,000,000.00            | 50,000,262.30            | 49,993,560.00            |
| PSI                        | NTRD | YANK1    | 68439 | BK OF NOVA SCOTIA PORTLAND CD | 4.78000   | 05-10-06 | 50,000,000.00            | 50,000,000.00            | 49,994,920.00            |
| PSI                        | NTRD | YANK1    | 68448 | SOCIETE GENERALE NY CD        | 4.76000   | 04-07-06 | 50,000,000.00            | 50,000,083.21            | 49,999,880.00            |
| PSI                        | NTRD | YANK1    | 68469 | SOCIETE GENERALE NY CD        | 4.78000   | 05-10-06 | 50,000,000.00            | 50,000,538.60            | 49,994,920.00            |
| PSI                        | NTRD | YANK1    | 68470 | UBS AG STAMFORD CD            | 4.77500   | 04-28-06 | 50,000,000.00            | 50,000,000.00            | 50,000,120.00            |
| PSI                        | NTRD | YANK1    | 68488 | CIBC NY CD                    | 4.85000   | 05-30-06 | 50,000,000.00            | 50,000,812.67            | 49,998,240.00            |
| PSI                        | NTRD | YANK1    | 68489 | CIBC NY CD                    | 4.85000   | 05-30-06 | 25,000,000.00            | 25,000,406.34            | 24,999,120.00            |
| PSI                        | NTRD | YANK1    | 68504 | ABN AMRO BK NV CHICAGO CD     | 4.73000   | 04-14-06 | 50,000,000.00            | 50,000,180.20            | 49,999,210.00            |
| PSI                        | NTRD | YANK1    | 68512 | BARCLAYS BANK PLC NY CD       | 4.94000   | 06-30-06 | 50,000,000.00            | 50,000,000.00            | 49,998,750.00            |
| PSI                        | NTRD | YANK1    | 68513 | UBS AG STAMFORD CD            | 4.86000   | 05-31-06 | 50,000,000.00            | 50,000,000.00            | 50,000,000.00            |
| <b>YANK1 Total</b>         |      |          |       |                               |           |          | <u>2,867,000,000.00</u>  | <u>2,866,954,190.68</u>  | <u>2,865,955,623.46</u>  |
| PSI                        | NTRD | YCDSU    | 67856 | DEUTSCHE BANK AG NY CD SU     | 4.75000   | 08-01-07 | 50,000,000.00            | 50,000,000.00            | 49,658,204.00            |
| <b>YCDSU Total</b>         |      |          |       |                               |           |          | <u>50,000,000.00</u>     | <u>50,000,000.00</u>     | <u>49,658,204.00</u>     |
| <b>PSI-NTRD Total</b>      |      |          |       |                               |           |          | <u>17,018,354,609.63</u> | <u>16,985,162,356.43</u> | <u>16,958,983,713.10</u> |
| <b>PSI-Historical Cost</b> |      |          |       |                               |           |          |                          | <u>16,956,636,317.95</u> |                          |

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|-------|-------|---|-------|-----------------------------|-----------|----------|---------------|----------------|---------------|
| SPI   | AST   | BOND  | 10283 | USTB                        | 10.37500  | 11-15-12 | 250,000.00    | 247,570.28     | 271,162.50    |
|       |       | <b>BOND Total</b>                                   |       |                             |           |          | 250,000.00    | 247,570.28     | 271,162.50    |
|       |       | <b>AST - ATTORNEY SETTLEMENT TRUST Total</b>        |       |                             |           |          | 250,000.00    | 247,570.28     | 271,162.50    |
| SPI   | BLPSI | STRP  | 65916 | US TREASURY STRIPS          | 0.00000   | 08-15-07 | 500,000.00    | 475,019.13     | 468,055.00    |
| SPI   | BLPSI | STRP  | 65917 | US TREASURY STRIPS          | 0.00000   | 08-15-06 | 500,000.00    | 493,440.40     | 491,460.00    |
| SPI   | BLPSI | STRP  | 67499 | US TREASURY STRIPS          | 0.00000   | 02-15-07 | 500,000.00    | 481,783.45     | 479,495.00    |
| SPI   | BLPSI | STRP  | 68490 | US TREASURY STRIPS          | 0.00000   | 02-15-07 | 500,000.00    | 479,329.19     | 479,495.00    |
|       |       | <b>STRP Total</b>                                   |       |                             |           |          | 2,000,000.00  | 1,929,572.17   | 1,918,505.00  |
| SPI   | BLPSI | TBIL  | 66923 | UST BILL                    | 4.12500   | 05-04-06 | 500,000.00    | 498,109.38     | 498,070.00    |
| SPI   | BLPSI | TBIL  | 67527 | UST BILL                    | 4.22000   | 06-22-06 | 500,000.00    | 495,193.89     | 495,040.00    |
|       |       | <b>TBIL Total</b>                                   |       |                             |           |          | 1,000,000.00  | 993,303.27     | 993,110.00    |
|       |       | <b>BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total</b> |       |                             |           |          | 3,000,000.00  | 2,922,875.44   | 2,911,615.00  |
| SPI   | F5LA  | BNOT  | 67960 | BK OF AMERICA NA BK NOTE    | 4.61000   | 05-02-06 | 34,000,000.00 | 34,000,000.00  | 33,993,815.40 |
|       |       | <b>BNOT Total</b>                                   |       |                             |           |          | 34,000,000.00 | 34,000,000.00  | 33,993,815.40 |
| SPI   | F5LA  | CPI   | 67989 | GE CAPITAL CORP CP          | 4.59000   | 05-03-06 | 34,000,000.00 | 34,000,000.00  | 33,995,292.02 |
| SPI   | F5LA  | CPI   | 68000 | TOYOTA MOTOR CREDIT CORP CP | 4.51000   | 04-05-06 | 31,750,000.00 | 31,750,000.00  | 31,748,839.86 |
|       |       | <b>CPI Total</b>                                    |       |                             |           |          | 65,750,000.00 | 65,750,000.00  | 65,744,131.88 |
| SPI   | F5LA  | FCDN  | 66163 | FFCB D/N                    | 3.93000   | 08-08-06 | 40,000,000.00 | 39,436,700.00  | 39,312,000.00 |
|       |       | <b>FCDN Total</b>                                   |       |                             |           |          | 40,000,000.00 | 39,436,700.00  | 39,312,000.00 |
| SPI   | F5LA  | FFCB  | 66141 | FFCB                        | 4.11000   | 02-02-07 | 25,000,000.00 | 24,967,066.76  | 24,789,062.50 |
|       |       | <b>FFCB Total</b>                                   |       |                             |           |          | 25,000,000.00 | 24,967,066.76  | 24,789,062.50 |
| SPI   | F5LA  | FHLB  | 66139 | FHLB                        | 4.00000   | 01-23-07 | 25,000,000.00 | 24,945,113.51  | 24,773,437.50 |
| SPI   | F5LA  | FHLB  | 66159 | FHLB                        | 2.75000   | 05-15-06 | 20,000,000.00 | 19,969,009.68  | 19,943,750.00 |
| SPI   | F5LA  | FHLB  | 66162 | FHLB                        | 3.25000   | 08-11-06 | 20,000,000.00 | 19,934,755.31  | 19,875,000.00 |
|       |       | <b>FHLB Total</b>                                   |       |                             |           |          | 65,000,000.00 | 64,848,878.50  | 64,592,187.50 |
| SPI   | F5LA  | FHLM  | 66140 | FHLMC                       | 2.37500   | 02-15-07 | 25,000,000.00 | 24,609,208.63  | 24,421,875.00 |
| SPI   | F5LA  | FHLM  | 66160 | FHLMC                       | 3.75000   | 11-15-06 | 20,000,000.00 | 19,939,922.25  | 19,832,600.00 |
|       |       | <b>FHLM Total</b>                                   |       |                             |           |          | 45,000,000.00 | 44,549,130.88  | 44,254,475.00 |
| SPI   | F5LA  | FHLMD   | 66158 | FHLMC D/N                   | 3.92000   | 05-10-06 | 25,000,000.00 | 24,891,111.11  | 24,877,500.00 |
|       |       | <b>FHLMD Total</b>                                  |       |                             |           |          | 25,000,000.00 | 24,891,111.11  | 24,877,500.00 |
| SPI   | F5LA  | NOTE  | 66161 | USTN                        | 2.50000   | 10-31-06 | 40,000,000.00 | 39,650,101.14  | 39,467,200.00 |
| SPI   | F5LA  | NOTE  | 66165 | USTN                        | 2.50000   | 10-31-06 | 40,000,000.00 | 39,650,101.14  | 39,467,200.00 |

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|--|-------|----------|-------|--------------------------|-----------|----------|-----------------------|-----------------------|-----------------------|
| SPI  | F5LA  | NOTE     | 66166 | USTN                     | 2.75000   | 07-31-06 | 20,000,000.00         | 19,921,400.98         | 19,872,600.00         |
| SPI  | F5LA  | NOTE     | 66167 | USTN                     | 2.75000   | 07-31-06 | 20,000,000.00         | 19,921,400.98         | 19,872,600.00         |
| SPI  | F5LA  | NOTE     | 66168 | USTN                     | 3.12500   | 01-31-07 | 50,000,000.00         | 49,612,792.97         | 49,295,000.00         |
| SPI  | F5LA  | NOTE     | 66169 | USTN                     | 3.12500   | 01-31-07 | 25,000,000.00         | 24,806,396.48         | 24,647,500.00         |
| <b>NOTE Total</b>                                      |       |          |       |                          |           |          | <b>195,000,000.00</b> | <b>193,562,193.69</b> | <b>192,622,100.00</b> |
| SPI  | F5LA  | YANK1    | 66137 | BARCLAYS BK PLC NY CD    | 4.04000   | 05-05-06 | 5,000,000.00          | 5,000,000.00          | 4,995,363.00          |
| SPI  | F5LA  | YANK1    | 66138 | RABOBANK NEDERLAND NY CD | 4.04000   | 05-08-06 | 30,000,000.00         | 30,000,000.00         | 29,972,712.30         |
| SPI  | F5LA  | YANK1    | 66164 | HSBC BK USA CD           | 4.08000   | 05-10-06 | 20,000,000.00         | 20,000,000.00         | 19,979,696.00         |
| SPI  | F5LA  | YANK1    | 67959 | SOCIETE GENERALE NY CD   | 4.61000   | 05-02-06 | 34,000,000.00         | 34,000,289.45         | 33,993,815.40         |
| SPI  | F5LA  | YANK1    | 67961 | DEUTSCHE BK NY CD        | 4.60000   | 05-02-06 | 34,000,000.00         | 34,000,000.00         | 33,993,516.88         |
| SPI  | F5LA  | YANK1    | 68016 | BARCLAYS BK PLC NY CD    | 4.57500   | 04-06-06 | 17,250,000.00         | 17,250,000.00         | 17,249,434.20         |
| <b>YANK1 Total</b>                                     |       |          |       |                          |           |          | <b>140,250,000.00</b> | <b>140,250,289.45</b> | <b>140,184,537.78</b> |
| <b>F5LA - CHILDREN &amp; FAMILIES FIRST 5 LA Total</b> |       |          |       |                          |           |          | <b>635,000,000.00</b> | <b>632,255,370.39</b> | <b>630,369,810.06</b> |
| SPI  | GF    | 1TRD     | 3187  | FLYING TRIANGLE LOAN     | 5.50000   | 02-01-15 | 51,793.99             | 51,793.99             | 51,793.99             |
| SPI  | GF    | 1TRD     | 3463  | FLYING TRIANGLE LOAN     | 5.50000   | 03-01-15 | 208,873.31            | 208,873.31            | 208,873.31            |
| SPI  | GF    | 1TRD     | 12057 | FLYING TRIANGLE LOAN     | 5.50000   | 04-01-17 | 144,553.15            | 144,553.15            | 144,553.15            |
| SPI  | GF    | 1TRD     | 14004 | FLYING TRIANGLE LOAN     | 5.50000   | 08-01-12 | 49,706.86             | 49,706.86             | 49,706.86             |
| SPI  | GF    | 1TRD     | 15858 | FLYING TRIANGLE LOAN     | 5.50000   | 07-01-13 | 37,731.16             | 37,731.16             | 37,731.16             |
| SPI  | GF    | 1TRD     | 16864 | FLYING TRIANGLE LOAN     | 5.50000   | 01-01-14 | 105,230.42            | 105,230.42            | 105,230.42            |
| SPI  | GF    | 1TRD     | 17270 | FLYING TRIANGLE LOAN     | 5.50000   | 04-01-14 | 167,195.26            | 167,195.26            | 167,195.26            |
| SPI  | GF    | 1TRD     | 17567 | FLYING TRIANGLE SLUS     | 4.50000   | 04-24-14 | 262,500.00            | 262,500.00            | 262,500.00            |
| SPI  | GF    | 1TRD     | 17795 | FLYING TRIANGLE LOAN     | 5.50000   | 05-01-14 | 60,978.23             | 60,978.23             | 60,978.23             |
| <b>1TRD Total</b>                                      |       |          |       |                          |           |          | <b>1,088,562.38</b>   | <b>1,088,562.38</b>   | <b>1,088,562.38</b>   |
| SPI  | GF    | LTBD     | 35272 | RPV TAX ALLOCATION BOND  | 5.00000   | 09-02-21 | 5,435,000.00          | 5,435,000.00          | 5,435,000.00          |
| <b>LTBD Total</b>                                      |       |          |       |                          |           |          | <b>5,435,000.00</b>   | <b>5,435,000.00</b>   | <b>5,435,000.00</b>   |
| <b>GF - GENERAL FUND Total</b>                         |       |          |       |                          |           |          | <b>6,523,562.38</b>   | <b>6,523,562.38</b>   | <b>6,523,562.38</b>   |
| SPI  | LACC1 | GIC6     | 66690 | LACCD 2005-06 GIC        | 4.07200   | 07-31-06 | 191,460,601.00        | 191,460,601.00        | 191,460,601.00        |
| <b>GIC6 Total</b>                                      |       |          |       |                          |           |          | <b>191,460,601.00</b> | <b>191,460,601.00</b> | <b>191,460,601.00</b> |
| <b>LACC1 - LA COMMUNITY COLLEGE DISTRICT Total</b>     |       |          |       |                          |           |          | <b>191,460,601.00</b> | <b>191,460,601.00</b> | <b>191,460,601.00</b> |
| SPI  | LACOE | GIC5     | 65809 | RBCPFP-ALHAMBRA USD      | 3.72000   | 06-27-06 | 5,034,031.54          | 5,034,031.54          | 5,034,031.54          |
| SPI  | LACOE | GIC5     | 65810 | RBCPFP-BURBANK USD       | 3.72000   | 06-27-06 | 3,254,814.68          | 3,254,814.68          | 3,254,814.68          |
| SPI  | LACOE | GIC5     | 65811 | RBCPFP-GLENDALE CCD      | 3.72000   | 06-27-06 | 2,518,934.63          | 2,518,934.63          | 2,518,934.63          |
| SPI  | LACOE | GIC5     | 65812 | RBCPFP-HAWTHORNE SD      | 3.72000   | 06-27-06 | 4,993.71              | 4,993.71              | 4,993.71              |
| SPI  | LACOE | GIC5     | 65813 | RBCPFP-LA CANADA USD     | 3.72000   | 06-27-06 | 1,052,214.77          | 1,052,214.77          | 1,052,214.77          |
| SPI  | LACOE | GIC5     | 65814 | RBCPFP-PALMDALE SD       | 3.72000   | 06-27-06 | 5,550,141.29          | 5,550,141.29          | 5,550,141.29          |

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| Group | Acct    | Sec Type   | SecID | Description              | Face Rate | Mat Date | Par            | Amortized Cost | Market Value   |
|-------|---------|--|-------|--------------------------|-----------|----------|----------------|----------------|----------------|
| SPI   | LACOE   | GIC5   | 65815 | RBCPPF-REDONDO BEACH USD | 3.72000   | 06-27-06 | 3,906,506.78   | 3,906,506.78   | 3,906,506.78   |
|       |         | <b>GIC5 Total</b>                                  |       |                          |           |          | 21,321,637.40  | 21,321,637.40  | 21,321,637.40  |
|       |         | <b>LACOE - LAC OFFICE OF EDUCATION Total</b>       |       |                          |           |          | 21,321,637.40  | 21,321,637.40  | 21,321,637.40  |
| SPI   | LAUSD1  | GIC04  | 66817 | AIGMFC GIC 2005-06       | 4.56200   | 10-18-06 | 287,000,000.00 | 287,000,000.00 | 287,000,000.00 |
|       |         | <b>GIC04 Total</b>                                 |       |                          |           |          | 287,000,000.00 | 287,000,000.00 | 287,000,000.00 |
|       |         | <b>LAUSD1 - LA UNIFIED SCHOOL DISTRICT Total</b>   |       |                          |           |          | 287,000,000.00 | 287,000,000.00 | 287,000,000.00 |
| SPI   | LAUSDWC | FFCB   | 68021 | FFCB                     | 4.25000   | 10-10-08 | 16,000,000.00  | 15,779,841.80  | 15,715,000.00  |
|       |         | <b>FFCB Total</b>                                  |       |                          |           |          | 16,000,000.00  | 15,779,841.80  | 15,715,000.00  |
| SPI   | LAUSDWC | FHLB   | 64962 | FHLB                     | 3.25000   | 07-21-06 | 30,000,000.00  | 29,967,281.66  | 29,840,625.00  |
|       |         | <b>FHLB Total</b>                                  |       |                          |           |          | 30,000,000.00  | 29,967,281.66  | 29,840,625.00  |
| SPI   | LAUSDWC | FHLM   | 64959 | FHLM D/N                 | 3.36000   | 04-04-06 | 30,000,000.00  | 29,988,800.00  | 29,997,000.00  |
|       |         | <b>FHLM Total</b>                                  |       |                          |           |          | 30,000,000.00  | 29,988,800.00  | 29,997,000.00  |
| SPI   | LAUSDWC | NOTE   | 64963 | USTN                     | 2.75000   | 07-31-06 | 20,000,000.00  | 19,957,178.15  | 19,872,600.00  |
| SPI   | LAUSDWC | NOTE   | 64964 | USTN                     | 2.37500   | 08-31-06 | 25,000,000.00  | 24,892,910.82  | 24,758,750.00  |
| SPI   | LAUSDWC | NOTE   | 64965 | USTN                     | 2.50000   | 10-31-06 | 25,000,000.00  | 24,862,937.71  | 24,667,000.00  |
| SPI   | LAUSDWC | NOTE   | 66262 | USTN                     | 3.62500   | 06-30-07 | 20,000,000.00  | 19,900,823.70  | 19,698,400.00  |
| SPI   | LAUSDWC | NOTE   | 66263 | USTN                     | 3.00000   | 11-15-07 | 30,000,000.00  | 29,523,142.74  | 29,139,900.00  |
| SPI   | LAUSDWC | NOTE   | 66942 | USTN                     | 2.25000   | 04-30-06 | 10,000,000.00  | 9,984,407.92   | 9,980,500.00   |
| SPI   | LAUSDWC | NOTE   | 68023 | USTN                     | 2.62500   | 05-15-08 | 5,000,000.00   | 4,806,220.75   | 4,780,468.75   |
| SPI   | LAUSDWC | NOTE   | 68075 | USTN                     | 4.37500   | 01-31-08 | 21,000,000.00  | 20,906,482.09  | 20,825,280.00  |
|       |         | <b>NOTE Total</b>                                  |       |                          |           |          | 156,000,000.00 | 154,834,103.88 | 153,722,898.75 |
| SPI   | LAUSDWC | TBIL   | 68020 | UST BILL                 | 4.43500   | 06-22-06 | 6,000,000.00   | 5,939,388.33   | 5,940,480.00   |
|       |         | <b>TBIL Total</b>                                  |       |                          |           |          | 6,000,000.00   | 5,939,388.33   | 5,940,480.00   |
| SPI   | LAUSDWC | YANK1  | 68022 | RABOBANK NEDERLAND NY CD | 4.69500   | 06-22-06 | 14,000,000.00  | 14,000,000.00  | 13,991,432.84  |
|       |         | <b>YANK1 Total</b>                                 |       |                          |           |          | 14,000,000.00  | 14,000,000.00  | 13,991,432.84  |
|       |         | <b>LAUSDWC - LAUSD WORKERS COMP Total</b>          |       |                          |           |          | 252,000,000.00 | 250,509,415.67 | 249,207,436.59 |
| SPI   | MAST    | BOND   | 10524 | USTB                     | 10.37500  | 11-15-12 | 75,000.00      | 74,267.18      | 81,348.75      |
| SPI   | MAST    | BOND   | 18810 | USTB                     | 7.25000   | 05-15-16 | 85,000.00      | 87,184.35      | 100,525.78     |
|       |         | <b>BOND Total</b>                                  |       |                          |           |          | 160,000.00     | 161,451.53     | 181,874.53     |
|       |         | <b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b> |       |                          |           |          | 160,000.00     | 161,451.53     | 181,874.53     |



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| Group | Acct  | Sec Type                            | SecID | Description            | Face Rate | Mat Date | Par                  | Amortized Cost       | Market Value         |
|-------|-------|-------------------------------------|-------|------------------------|-----------|----------|----------------------|----------------------|----------------------|
| SPI   | MTSAC | FHLB                                | 66280 | FHLB                   | 1.87500   | 06-15-06 | 1,500,000.00         | 1,493,431.82         | 1,490,625.00         |
|       |       | <b>FHLB Total</b>                   |       |                        |           |          | 1,500,000.00         | 1,493,431.82         | 1,490,625.00         |
| SPI   | MTSAC | FHLM                                | 62484 | FHLMC                  | 2.37500   | 04-15-06 | 3,000,000.00         | 2,999,914.84         | 2,997,187.50         |
| SPI   | MTSAC | FHLM                                | 66281 | FHLMC                  | 2.75000   | 08-15-06 | 1,500,000.00         | 1,492,415.53         | 1,487,812.50         |
|       |       | <b>FHLM Total</b>                   |       |                        |           |          | 4,500,000.00         | 4,492,330.37         | 4,485,000.00         |
| SPI   | MTSAC | FHLMD                               | 66279 | FHLMC D/N              | 3.91000   | 05-10-06 | 2,000,000.00         | 1,991,311.11         | 1,990,200.00         |
| SPI   | MTSAC | FHLMD                               | 66282 | FHLMC D/N              | 3.92000   | 06-15-06 | 2,000,000.00         | 1,983,448.89         | 1,980,800.00         |
| SPI   | MTSAC | FHLMD                               | 66283 | FHLMC D/N              | 3.96500   | 07-31-06 | 1,250,000.00         | 1,233,203.82         | 1,230,125.00         |
| SPI   | MTSAC | FHLMD                               | 67018 | FHLMC D/N              | 4.30000   | 05-09-06 | 8,000,000.00         | 7,962,733.33         | 7,962,400.00         |
|       |       | <b>FHLMD Total</b>                  |       |                        |           |          | 13,250,000.00        | 13,170,697.15        | 13,163,525.00        |
|       |       | <b>MTSAC - MT SAN ANTONIO Total</b> |       |                        |           |          | <b>19,250,000.00</b> | <b>19,156,459.34</b> | <b>19,139,150.00</b> |
| SPI   | SANIT | FFCB                                | 59996 | FFCB (CALLABLE)        | 4.00000   | 01-05-09 | 165,000.00           | 164,908.78           | 160,307.81           |
|       |       | <b>FFCB Total</b>                   |       |                        |           |          | 165,000.00           | 164,908.78           | 160,307.81           |
| SPI   | SANIT | FHLB                                | 58460 | FHLB (CALLABLE)        | 4.15000   | 09-09-08 | 365,000.00           | 365,000.00           | 357,243.75           |
| SPI   | SANIT | FHLB                                | 61958 | FHLB (CALLABLE)        | 4.40000   | 08-05-09 | 100,000.00           | 100,000.00           | 97,531.25            |
| SPI   | SANIT | FHLB                                | 61959 | FHLB (CALLABLE)        | 3.65000   | 08-03-07 | 65,000.00            | 64,986.39            | 63,781.25            |
| SPI   | SANIT | FHLB                                | 64546 | FHLB (CALLABLE)        | 5.14500   | 04-13-10 | 260,000.00           | 260,000.00           | 257,237.50           |
|       |       | <b>FHLB Total</b>                   |       |                        |           |          | 790,000.00           | 789,986.39           | 775,793.75           |
| SPI   | SANIT | FHLM                                | 63292 | FHLMC (CALLABLE)       | 4.41500   | 12-28-09 | 228,000.00           | 228,000.00           | 221,930.64           |
| SPI   | SANIT | FHLM                                | 63364 | FHLMC (CALLABLE)       | 4.33000   | 12-30-09 | 149,000.00           | 149,000.00           | 144,650.69           |
| SPI   | SANIT | FHLM                                | 66176 | FHLMC (CALLABLE)       | 5.12500   | 08-25-10 | 171,000.00           | 171,000.00           | 169,101.90           |
|       |       | <b>FHLM Total</b>                   |       |                        |           |          | 548,000.00           | 548,000.00           | 535,683.23           |
| SPI   | SANIT | FNMA                                | 56407 | FNMA (CALLABLE)        | 3.71000   | 04-30-08 | 12,000.00            | 12,000.00            | 11,681.25            |
| SPI   | SANIT | FNMA                                | 58039 | FNMA (CALLABLE)        | 3.57000   | 08-06-08 | 272,000.00           | 272,000.00           | 263,075.00           |
| SPI   | SANIT | FNMA                                | 59555 | FNMA (CALLABLE)        | 4.06000   | 12-16-08 | 7,000.00             | 7,000.00             | 6,816.25             |
| SPI   | SANIT | FNMA                                | 59962 | FNMA (CALLABLE)        | 4.04000   | 01-20-09 | 656,000.00           | 656,000.00           | 637,755.00           |
| SPI   | SANIT | FNMA                                | 59998 | FNMA (CALLABLE)        | 4.10000   | 01-20-09 | 640,000.00           | 640,000.00           | 623,000.00           |
|       |       | <b>FNMA Total</b>                   |       |                        |           |          | 1,587,000.00         | 1,587,000.00         | 1,542,327.50         |
| SPI   | SANIT | GIC06                               | 68043 | TRINITY FDG CO LLC GIC | 4.75300   | 06-30-09 | 124,000,000.00       | 124,000,000.00       | 124,000,000.00       |
|       |       | <b>GIC06 Total</b>                  |       |                        |           |          | 124,000,000.00       | 124,000,000.00       | 124,000,000.00       |
| SPI   | SANIT | NOTE                                | 49241 | USTN                   | 4.62500   | 05-15-06 | 162,000.00           | 162,157.18           | 161,974.69           |
| SPI   | SANIT | NOTE                                | 50261 | USTN                   | 3.50000   | 11-15-06 | 96,000.00            | 95,492.76            | 95,190.00            |
| SPI   | SANIT | NOTE                                | 52121 | USTN                   | 4.37500   | 05-15-07 | 127,000.00           | 127,185.17           | 126,315.47           |
| SPI   | SANIT | NOTE                                | 54206 | USTN                   | 7.00000   | 07-15-06 | 129,000.00           | 130,548.81           | 129,780.45           |

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| Group                                    | Acct  | Sec Type | SecID | Description | Face Rate | Mat Date | Par                   | Amortized Cost        | Market Value          |
|--|-------|----------|-------|-------------|-----------|----------|-----------------------|-----------------------|-----------------------|
| SPI                                      | SANIT | NOTE     | 54208 | USTN        | 3.25000   | 08-15-07 | 129,000.00            | 129,501.15            | 126,258.75            |
| SPI                                      | SANIT | NOTE     | 54317 | USTN        | 3.50000   | 11-15-06 | 228,000.00            | 229,285.28            | 226,076.25            |
| SPI                                      | SANIT | NOTE     | 57740 | USTN        | 6.25000   | 02-15-07 | 157,000.00            | 162,837.33            | 158,766.25            |
| SPI                                      | SANIT | NOTE     | 57741 | USTN        | 4.37500   | 05-15-07 | 162,000.00            | 166,253.48            | 161,126.82            |
| SPI                                      | SANIT | NOTE     | 57742 | USTN        | 3.00000   | 11-15-07 | 144,000.00            | 145,964.34            | 139,871.52            |
| SPI                                      | SANIT | NOTE     | 57743 | USTN        | 3.00000   | 02-15-08 | 107,000.00            | 108,520.22            | 103,501.10            |
| SPI                                      | SANIT | NOTE     | 57744 | USTN        | 2.62500   | 05-15-08 | 107,000.00            | 107,747.66            | 102,302.03            |
| SPI                                      | SANIT | NOTE     | 57749 | USTN        | 2.00000   | 05-15-06 | 121,000.00            | 121,067.88            | 120,626.11            |
| SPI                                      | SANIT | NOTE     | 57750 | USTN        | 7.00000   | 07-15-06 | 165,000.00            | 167,481.24            | 165,998.25            |
| SPI                                      | SANIT | NOTE     | 57751 | USTN        | 3.50000   | 11-15-06 | 183,000.00            | 184,958.97            | 181,455.94            |
| SPI                                      | SANIT | NOTE     | 57752 | USTN        | 3.25000   | 08-15-07 | 143,000.00            | 145,311.45            | 139,961.25            |
| SPI                                      | SANIT | NOTE     | 62497 | USTN        | 3.37500   | 09-15-09 | 1,000.00              | 1,000.00              | 954.38                |
| SPI                                      | SANIT | NOTE     | 66854 | USTN        | 4.25000   | 10-15-10 | 111,000.00            | 110,675.21            | 108,407.04            |
| <b>NOTE Total</b>                        |       |          |       |             |           |          | 2,272,000.00          | 2,295,988.13          | 2,248,566.30          |
| <b>SANIT - SANITATION DISTRICT Total</b> |       |          |       |             |           |          | <b>129,362,000.00</b> | <b>129,385,883.30</b> | <b>129,262,678.59</b> |
| SPI                                      | SCAQM | CTDQ     | 27969 | S OF C LAIF | 0.00000   | 12-31-06 | 348,364.31            | 348,364.31            | 348,364.31            |
| SPI                                      | SCAQM | CTDQ     | 28730 | S OF C LAIF | 0.00000   | 12-31-06 | 141,252.84            | 141,252.84            | 141,252.84            |
| SPI                                      | SCAQM | CTDQ     | 29584 | S OF C LAIF | 0.00000   | 12-31-06 | 274,110.95            | 274,110.95            | 274,110.95            |
| SPI                                      | SCAQM | CTDQ     | 30644 | S OF C LAIF | 0.00000   | 12-31-06 | 272,689.71            | 272,689.71            | 272,689.71            |
| SPI                                      | SCAQM | CTDQ     | 31540 | S OF C LAIF | 0.00000   | 12-31-06 | 275,823.70            | 275,823.70            | 275,823.70            |
| SPI                                      | SCAQM | CTDQ     | 32360 | S OF C LAIF | 0.00000   | 12-31-06 | 277,370.57            | 277,370.57            | 277,370.57            |
| SPI                                      | SCAQM | CTDQ     | 33313 | S OF C LAIF | 0.00000   | 12-31-06 | 269,070.75            | 269,070.75            | 269,070.75            |
| SPI                                      | SCAQM | CTDQ     | 34065 | S OF C LAIF | 0.00000   | 12-31-06 | 276,868.88            | 276,868.88            | 276,868.88            |
| SPI                                      | SCAQM | CTDQ     | 34956 | S OF C LAIF | 0.00000   | 12-31-06 | 280,284.81            | 280,284.81            | 280,284.81            |
| SPI                                      | SCAQM | CTDQ     | 35632 | S OF C LAIF | 0.00000   | 12-31-06 | 283,977.33            | 283,977.33            | 283,977.33            |
| SPI                                      | SCAQM | CTDQ     | 36440 | S OF C LAIF | 0.00000   | 12-31-06 | 275,858.99            | 275,858.99            | 275,858.99            |
| SPI                                      | SCAQM | CTDQ     | 37297 | S OF C LAIF | 0.00000   | 12-31-06 | 278,589.62            | 278,589.62            | 278,589.62            |
| SPI                                      | SCAQM | CTDQ     | 38232 | S OF C LAIF | 0.00000   | 12-31-06 | 284,655.28            | 284,655.28            | 284,655.28            |
| SPI                                      | SCAQM | CTDQ     | 38556 | S OF C LAIF | 0.00000   | 12-31-06 | 4,998,000.00          | 4,998,000.00          | 4,998,000.00          |
| SPI                                      | SCAQM | CTDQ     | 38987 | S OF C LAIF | 0.00000   | 12-31-06 | 303,237.61            | 303,237.61            | 303,237.61            |
| SPI                                      | SCAQM | CTDQ     | 39856 | S OF C LAIF | 0.00000   | 12-31-06 | 327,715.76            | 327,715.76            | 327,715.76            |
| SPI                                      | SCAQM | CTDQ     | 40203 | S OF C LAIF | 0.00000   | 12-31-06 | 2,997,000.00          | 2,997,000.00          | 2,997,000.00          |
| SPI                                      | SCAQM | CTDQ     | 40651 | S OF C LAIF | 0.00000   | 12-31-06 | 338,455.53            | 338,455.53            | 338,455.53            |
| SPI                                      | SCAQM | CTDQ     | 41373 | S OF C LAIF | 0.00000   | 12-31-06 | 383,355.75            | 383,355.75            | 383,355.75            |
| SPI                                      | SCAQM | CTDQ     | 42150 | S OF C LAIF | 0.00000   | 12-31-06 | 249,219.92            | 249,219.92            | 249,219.92            |
| SPI                                      | SCAQM | CTDQ     | 42487 | S OF C LAIF | 0.00000   | 12-31-06 | 12,000,000.00         | 12,000,000.00         | 12,000,000.00         |
| SPI                                      | SCAQM | CTDQ     | 43227 | S OF C LAIF | 0.00000   | 12-31-06 | 315,549.21            | 315,549.21            | 315,549.21            |
| SPI                                      | SCAQM | CTDQ     | 44235 | S OF C LAIF | 0.00000   | 12-31-06 | 417,809.52            | 417,809.52            | 417,809.52            |
| SPI                                      | SCAQM | CTDQ     | 45085 | S OF C LAIF | 0.00000   | 12-31-06 | 450,282.68            | 450,282.68            | 450,282.68            |
| SPI                                      | SCAQM | CTDQ     | 46126 | S OF C LAIF | 0.00000   | 12-31-06 | 460,937.14            | 460,937.14            | 460,937.14            |

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| Group  | Acct  | Sec Type | SecID | Description         | Face Rate | Mat Date | Par                  | Amortized Cost       | Market Value         |
|--|-------|----------|-------|---------------------|-----------|----------|----------------------|----------------------|----------------------|
| SPI  | SCAQM | CTDQ     | 47348 | S OF C LAIF         | 0.00000   | 12-31-06 | 433,556.17           | 433,556.17           | 433,556.17           |
| SPI  | SCAQM | CTDQ     | 48498 | S OF C LAIF         | 0.00000   | 12-31-06 | 383,954.85           | 383,954.85           | 383,954.85           |
| SPI  | SCAQM | CTDQ     | 49799 | S OF C LAIF         | 0.00000   | 12-31-06 | 330,882.23           | 330,882.23           | 330,882.23           |
| SPI  | SCAQM | CTDQ     | 50780 | S OF C LAIF         | 0.00000   | 12-31-06 | 263,334.33           | 263,334.33           | 263,334.33           |
| SPI  | SCAQM | CTDQ     | 51466 | S OF C LAIF         | 0.00000   | 12-31-06 | 218,395.70           | 218,395.70           | 218,395.70           |
| SPI  | SCAQM | CTDQ     | 52667 | S OF C LAIF         | 0.00000   | 12-31-06 | 206,669.35           | 206,669.35           | 206,669.35           |
| SPI  | SCAQM | CTDQ     | 53917 | S OF C LAIF         | 0.00000   | 12-31-06 | 201,264.73           | 201,264.73           | 201,264.73           |
| SPI  | SCAQM | CTDQ     | 55073 | S OF C LAIF         | 0.00000   | 12-31-06 | 178,298.59           | 178,298.59           | 178,298.59           |
| SPI  | SCAQM | CTDQ     | 55622 | S OF C LAIF         | 0.00000   | 12-31-06 | 8,000,000.00         | 8,000,000.00         | 8,000,000.00         |
| SPI  | SCAQM | CTDQ     | 56613 | S OF C LAIF         | 0.00000   | 12-31-06 | 167,311.06           | 167,311.06           | 167,311.06           |
| SPI  | SCAQM | CTDQ     | 58052 | S OF C LAIF         | 0.00000   | 12-31-06 | 171,568.16           | 171,568.16           | 171,568.16           |
| SPI  | SCAQM | CTDQ     | 59105 | S OF C LAIF         | 0.00000   | 12-31-06 | 160,406.73           | 160,406.73           | 160,406.73           |
| SPI  | SCAQM | CTDQ     | 60182 | S OF C LAIF         | 0.00000   | 12-31-06 | 154,317.15           | 154,317.15           | 154,317.15           |
| SPI  | SCAQM | CTDQ     | 61111 | S OF C LAIF         | 0.00000   | 12-31-06 | 144,533.84           | 144,533.84           | 144,533.84           |
| SPI  | SCAQM | CTDQ     | 61966 | S OF C LAIF         | 0.00000   | 12-31-06 | 141,619.71           | 141,619.71           | 141,619.71           |
| SPI  | SCAQM | CTDQ     | 62780 | S OF C LAIF         | 0.00000   | 12-31-06 | 167,353.58           | 167,353.58           | 167,353.58           |
| SPI  | SCAQM | CTDQ     | 64002 | S OF C LAIF         | 0.00000   | 12-31-06 | 200,949.57           | 200,949.57           | 200,949.57           |
| SPI  | SCAQM | CTDQ     | 64951 | S OF C LAIF         | 0.00000   | 12-31-06 | 232,386.75           | 232,386.75           | 232,386.75           |
| SPI  | SCAQM | CTDQ     | 65950 | S OF C LAIF         | 0.00000   | 12-31-06 | 281,845.96           | 281,845.96           | 281,845.96           |
| SPI  | SCAQM | CTDQ     | 66800 | S OF C LAIF         | 0.00000   | 12-31-06 | 317,155.30           | 317,155.30           | 317,155.30           |
| SPI  | SCAQM | CTDQ     | 67819 | S OF C LAIF         | 0.00000   | 12-31-06 | 363,715.38           | 363,715.38           | 363,715.38           |
| <b>CTDQ Total</b>                                  |       |          |       |                     |           |          | <b>39,500,000.00</b> | <b>39,500,000.00</b> | <b>39,500,000.00</b> |
| <b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>  |       |          |       |                     |           |          | <b>39,500,000.00</b> | <b>39,500,000.00</b> | <b>39,500,000.00</b> |
| SPI  | SCP61 | FHLB     | 60904 | FHLB (CALLABLE)     | 2.16000   | 10-13-06 | 3,000,000.00         | 3,000,000.00         | 2,954,062.50         |
| <b>FHLB Total</b>                                  |       |          |       |                     |           |          | <b>3,000,000.00</b>  | <b>3,000,000.00</b>  | <b>2,954,062.50</b>  |
| SPI  | SCP61 | YANK1    | 67500 | BARCLAYS BK NY CD   | 4.56000   | 06-15-06 | 5,000,000.00         | 5,000,000.00         | 4,996,315.15         |
| <b>YANK1 Total</b>                                 |       |          |       |                     |           |          | <b>5,000,000.00</b>  | <b>5,000,000.00</b>  | <b>4,996,315.15</b>  |
| <b>SCP61 - SCAQMD-GENERAL FUND Total</b>           |       |          |       |                     |           |          | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>7,950,377.65</b>  |
| SPI  | SCP6F | FHLB     | 60906 | FHLB (CALLABLE)     | 2.16000   | 10-13-06 | 3,000,000.00         | 3,000,000.00         | 2,954,062.50         |
| <b>FHLB Total</b>                                  |       |          |       |                     |           |          | <b>3,000,000.00</b>  | <b>3,000,000.00</b>  | <b>2,954,062.50</b>  |
| <b>SCP6F - SCAQMD-Mobile Source Air Total</b>      |       |          |       |                     |           |          | <b>3,000,000.00</b>  | <b>3,000,000.00</b>  | <b>2,954,062.50</b>  |
| SPI  | SCP88 | YANK1    | 67507 | DEUTSCHE BANK NY CD | 4.67000   | 09-14-06 | 5,000,000.00         | 5,000,000.00         | 4,990,331.85         |
| <b>YANK1 Total</b>                                 |       |          |       |                     |           |          | <b>5,000,000.00</b>  | <b>5,000,000.00</b>  | <b>4,990,331.85</b>  |
| <b>SCP88 - SC-BP ARCO SETTLEMENT PROJ FD Total</b> |       |          |       |                     |           |          | <b>5,000,000.00</b>  | <b>5,000,000.00</b>  | <b>4,990,331.85</b>  |

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| Group | Acct  | Sec Type                                     | SecID | Description     | Face Rate | Mat Date | Par          | Amortized Cost | Market Value |
|-------|-------|--|-------|-----------------|-----------|----------|--------------|----------------|--------------|
| SPI   | SCU5F | FHLB   | 60905 | FHLB (CALLABLE) | 2.16000   | 10-13-06 | 3,000,000.00 | 3,000,000.00   | 2,954,062.50 |
|       |       | FHLB Total                                   |       |                 |           |          | 3,000,000.00 | 3,000,000.00   | 2,954,062.50 |
|       |       | SCU5F - SCAQMD-CLEAN FUEL PROGRAM FUND Total |       |                 |           |          | 3,000,000.00 | 3,000,000.00   | 2,954,062.50 |
| SPI   | SLIM  | CTDQ   | 22101 | S OF C LAIF     | 0.00000   | 12-31-06 | 7,000,000.00 | 7,000,000.00   | 7,000,000.00 |
| SPI   | SLIM  | CTDQ   | 23208 | S OF C LAIF     | 0.00000   | 12-31-06 | 27,081.03    | 27,081.03      | 27,081.03    |
| SPI   | SLIM  | CTDQ   | 23842 | S OF C LAIF     | 0.00000   | 12-31-06 | 83,505.96    | 83,505.96      | 83,505.96    |
| SPI   | SLIM  | CTDQ   | 24459 | S OF C LAIF     | 0.00000   | 12-31-06 | 94,996.78    | 94,996.78      | 94,996.78    |
| SPI   | SLIM  | CTDQ   | 25326 | S OF C LAIF     | 0.00000   | 12-31-06 | 104,088.41   | 104,088.41     | 104,088.41   |
| SPI   | SLIM  | CTDQ   | 26241 | S OF C LAIF     | 0.00000   | 12-31-06 | 110,715.07   | 110,715.07     | 110,715.07   |
| SPI   | SLIM  | CTDQ   | 27270 | S OF C LAIF     | 0.00000   | 12-31-06 | 117,811.43   | 117,811.43     | 117,811.43   |
| SPI   | SLIM  | CTDQ   | 28140 | S OF C LAIF     | 0.00000   | 12-31-06 | 118,831.50   | 118,831.50     | 118,831.50   |
| SPI   | SLIM  | CTDQ   | 28986 | S OF C LAIF     | 0.00000   | 12-31-06 | 117,968.90   | 117,968.90     | 117,968.90   |
| SPI   | SLIM  | CTDQ   | 29917 | S OF C LAIF     | 0.00000   | 12-31-06 | 115,386.18   | 115,386.18     | 115,386.18   |
| SPI   | SLIM  | CTDQ   | 31093 | S OF C LAIF     | 0.00000   | 12-31-06 | 114,884.96   | 114,884.96     | 114,884.96   |
| SPI   | SLIM  | CTDQ   | 31850 | S OF C LAIF     | 0.00000   | 12-31-06 | 119,214.46   | 119,214.46     | 119,214.46   |
| SPI   | SLIM  | CTDQ   | 32655 | S OF C LAIF     | 0.00000   | 12-31-06 | 120,967.08   | 120,967.08     | 120,967.08   |
| SPI   | SLIM  | CTDQ   | 33599 | S OF C LAIF     | 0.00000   | 12-31-06 | 119,698.34   | 119,698.34     | 119,698.34   |
| SPI   | SLIM  | CTDQ   | 34231 | S OF C LAIF     | 0.00000   | 12-31-06 | 124,159.87   | 124,159.87     | 124,159.87   |
| SPI   | SLIM  | CTDQ   | 35220 | S OF C LAIF     | 0.00000   | 12-31-06 | 128,393.89   | 128,393.89     | 128,393.89   |
| SPI   | SLIM  | CTDQ   | 35952 | S OF C LAIF     | 0.00000   | 12-31-06 | 130,900.85   | 130,900.85     | 130,900.85   |
| SPI   | SLIM  | CTDQ   | 36773 | S OF C LAIF     | 0.00000   | 12-31-06 | 129,716.18   | 129,716.18     | 129,716.18   |
| SPI   | SLIM  | CTDQ   | 37638 | S OF C LAIF     | 0.00000   | 12-31-06 | 132,118.17   | 132,118.17     | 132,118.17   |
| SPI   | SLIM  | CTDQ   | 38537 | S OF C LAIF     | 0.00000   | 12-31-06 | 134,992.32   | 134,992.32     | 134,992.32   |
| SPI   | SLIM  | CTDQ   | 39281 | S OF C LAIF     | 0.00000   | 12-31-06 | 132,458.88   | 132,458.88     | 132,458.88   |
| SPI   | SLIM  | CTDQ   | 40072 | S OF C LAIF     | 0.00000   | 12-31-06 | 124,940.21   | 124,940.21     | 124,940.21   |
| SPI   | SLIM  | CTDQ   | 40891 | S OF C LAIF     | 0.00000   | 12-31-06 | 125,249.17   | 125,249.17     | 125,249.17   |
| SPI   | SLIM  | CTDQ   | 41416 | S OF C LAIF     | 0.00000   | 12-31-06 | 124,689.59   | 124,689.59     | 124,689.59   |
| SPI   | SLIM  | CTDQ   | 42149 | S OF C LAIF     | 0.00000   | 12-31-06 | 132,997.69   | 132,997.69     | 132,997.69   |
| SPI   | SLIM  | CTDQ   | 43226 | S OF C LAIF     | 0.00000   | 12-31-06 | 140,793.36   | 140,793.36     | 140,793.36   |
| SPI   | SLIM  | CTDQ   | 44234 | S OF C LAIF     | 0.00000   | 12-31-06 | 152,132.72   | 152,132.72     | 152,132.72   |
| SPI   | SLIM  | CTDQ   | 45086 | S OF C LAIF     | 0.00000   | 12-31-06 | 164,017.17   | 164,017.17     | 164,017.17   |
| SPI   | SLIM  | CTDQ   | 46123 | S OF C LAIF     | 0.00000   | 12-31-06 | 167,897.97   | 167,897.97     | 167,897.97   |
| SPI   | SLIM  | CTDQ   | 47347 | S OF C LAIF     | 0.00000   | 12-31-06 | 157,924.35   | 157,924.35     | 157,924.35   |
| SPI   | SLIM  | CTDQ   | 48499 | S OF C LAIF     | 0.00000   | 12-31-06 | 139,856.90   | 139,856.90     | 139,856.90   |
| SPI   | SLIM  | CTDQ   | 49798 | S OF C LAIF     | 0.00000   | 12-31-06 | 120,525.01   | 120,525.01     | 120,525.01   |
| SPI   | SLIM  | CTDQ   | 50781 | S OF C LAIF     | 0.00000   | 12-31-06 | 95,920.45    | 95,920.45      | 95,920.45    |
| SPI   | SLIM  | CTDQ   | 51467 | S OF C LAIF     | 0.00000   | 12-31-06 | 79,551.40    | 79,551.40      | 79,551.40    |
| SPI   | SLIM  | CTDQ   | 52668 | S OF C LAIF     | 0.00000   | 12-31-06 | 75,280.03    | 75,280.03      | 75,280.03    |
| SPI   | SLIM  | CTDQ   | 53918 | S OF C LAIF     | 0.00000   | 12-31-06 | 73,311.38    | 73,311.38      | 73,311.38    |
| SPI   | SLIM  | CTDQ   | 55074 | S OF C LAIF     | 0.00000   | 12-31-06 | 64,945.89    | 64,945.89      | 64,945.89    |

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| Group   | Acct  | Sec Type | SecID | Description | Face Rate | Mat Date | Par                  | Amortized Cost       | Market Value         |
|---|-------|----------|-------|-------------|-----------|----------|----------------------|----------------------|----------------------|
| SPI   | SLIM  | CTDQ     | 56612 | S OF C LAIF | 0.00000   | 12-31-06 | 54,630.76            | 54,630.76            | 54,630.76            |
| SPI   | SLIM  | CTDQ     | 58053 | S OF C LAIF | 0.00000   | 12-31-06 | 49,631.21            | 49,631.21            | 49,631.21            |
| SPI   | SLIM  | CTDQ     | 59106 | S OF C LAIF | 0.00000   | 12-31-06 | 46,406.36            | 46,406.36            | 46,406.36            |
| SPI   | SLIM  | CTDQ     | 60183 | S OF C LAIF | 0.00000   | 12-31-06 | 44,644.62            | 44,644.62            | 44,644.62            |
| SPI   | SLIM  | CTDQ     | 61110 | S OF C LAIF | 0.00000   | 12-31-06 | 41,814.26            | 41,814.26            | 41,814.26            |
| SPI   | SLIM  | CTDQ     | 61968 | S OF C LAIF | 0.00000   | 12-31-06 | 40,971.19            | 40,971.19            | 40,971.19            |
| SPI   | SLIM  | CTDQ     | 62782 | S OF C LAIF | 0.00000   | 12-31-06 | 48,416.11            | 48,416.11            | 48,416.11            |
| SPI   | SLIM  | CTDQ     | 64003 | S OF C LAIF | 0.00000   | 12-31-06 | 58,135.58            | 58,135.58            | 58,135.58            |
| SPI   | SLIM  | CTDQ     | 64952 | S OF C LAIF | 0.00000   | 12-31-06 | 67,994.74            | 67,994.74            | 67,994.74            |
| SPI   | SLIM  | CTDQ     | 65951 | S OF C LAIF | 0.00000   | 12-31-06 | 82,786.72            | 82,786.72            | 82,786.72            |
| SPI   | SLIM  | CTDQ     | 66798 | S OF C LAIF | 0.00000   | 12-31-06 | 94,105.30            | 94,105.30            | 94,105.30            |
| SPI   | SLIM  | CTDQ     | 67818 | S OF C LAIF | 0.00000   | 12-31-06 | 108,222.63           | 108,222.63           | 108,222.63           |
| <b>CTDQ Total</b>                                 |       |          |       |             |           |          | <b>11,955,683.03</b> | <b>11,955,683.03</b> | <b>11,955,683.03</b> |
| <b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b> |       |          |       |             |           |          | <b>11,955,683.03</b> | <b>11,955,683.03</b> | <b>11,955,683.03</b> |
| SPI   | SSTF  | BOND     | 40242 | USTB        | 11.25000  | 02-15-15 | 225,000.00           | 228,664.10           | 326,688.75           |
| <b>BOND Total</b>                                 |       |          |       |             |           |          | <b>225,000.00</b>    | <b>228,664.10</b>    | <b>326,688.75</b>    |
| <b>SSTF - SILCOTT SETTLEMENT TRUST FUND Total</b> |       |          |       |             |           |          | <b>225,000.00</b>    | <b>228,664.10</b>    | <b>326,688.75</b>    |
| SPI   | WASIA | CTDQ     | 22460 | S OF C LAIF | 0.00000   | 12-31-06 | 7,000,000.00         | 7,000,000.00         | 7,000,000.00         |
| SPI   | WASIA | CTDQ     | 23844 | S OF C LAIF | 0.00000   | 12-31-06 | 73,432.18            | 73,432.18            | 73,432.18            |
| SPI   | WASIA | CTDQ     | 24460 | S OF C LAIF | 0.00000   | 12-31-06 | 88,299.86            | 88,299.86            | 88,299.86            |
| SPI   | WASIA | CTDQ     | 25245 | S OF C LAIF | 0.00000   | 12-31-06 | 96,741.95            | 96,741.95            | 96,741.95            |
| SPI   | WASIA | CTDQ     | 26250 | S OF C LAIF | 0.00000   | 12-31-06 | 102,900.92           | 102,900.92           | 102,900.92           |
| SPI   | WASIA | CTDQ     | 26945 | S OF C LAIF | 0.00000   | 12-31-06 | 109,496.42           | 109,496.42           | 109,496.42           |
| SPI   | WASIA | CTDQ     | 28143 | S OF C LAIF | 0.00000   | 12-31-06 | 110,444.50           | 110,444.50           | 110,444.50           |
| SPI   | WASIA | CTDQ     | 28732 | S OF C LAIF | 0.00000   | 12-31-06 | 109,642.78           | 109,642.78           | 109,642.78           |
| SPI   | WASIA | CTDQ     | 29586 | S OF C LAIF | 0.00000   | 12-31-06 | 107,242.35           | 107,242.35           | 107,242.35           |
| SPI   | WASIA | CTDQ     | 30647 | S OF C LAIF | 0.00000   | 12-31-06 | 106,776.50           | 106,776.50           | 106,776.50           |
| SPI   | WASIA | CTDQ     | 31539 | S OF C LAIF | 0.00000   | 12-31-06 | 110,800.43           | 110,800.43           | 110,800.43           |
| SPI   | WASIA | CTDQ     | 32361 | S OF C LAIF | 0.00000   | 12-31-06 | 112,429.36           | 112,429.36           | 112,429.36           |
| SPI   | WASIA | CTDQ     | 33315 | S OF C LAIF | 0.00000   | 12-31-06 | 111,250.16           | 111,250.16           | 111,250.16           |
| SPI   | WASIA | CTDQ     | 34059 | S OF C LAIF | 0.00000   | 12-31-06 | 115,396.80           | 115,396.80           | 115,396.80           |
| SPI   | WASIA | CTDQ     | 34957 | S OF C LAIF | 0.00000   | 12-31-06 | 119,331.99           | 119,331.99           | 119,331.99           |
| SPI   | WASIA | CTDQ     | 35633 | S OF C LAIF | 0.00000   | 12-31-06 | 121,662.01           | 121,662.01           | 121,662.01           |
| SPI   | WASIA | CTDQ     | 36439 | S OF C LAIF | 0.00000   | 12-31-06 | 120,560.95           | 120,560.95           | 120,560.95           |
| SPI   | WASIA | CTDQ     | 37287 | S OF C LAIF | 0.00000   | 12-31-06 | 122,793.41           | 122,793.41           | 122,793.41           |
| SPI   | WASIA | CTDQ     | 38231 | S OF C LAIF | 0.00000   | 12-31-06 | 125,464.71           | 125,464.71           | 125,464.71           |
| SPI   | WASIA | CTDQ     | 38988 | S OF C LAIF | 0.00000   | 12-31-06 | 123,110.08           | 123,110.08           | 123,110.08           |
| SPI   | WASIA | CTDQ     | 39857 | S OF C LAIF | 0.00000   | 12-31-06 | 116,122.07           | 116,122.07           | 116,122.07           |

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|--|-------|----------|-------|-------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| SPI  | WASIA | CTDQ     | 40652 | S OF C LAIF | 0.00000   | 12-31-06 | 116,409.22              | 116,409.22              | 116,409.22              |
| SPI  | WASIA | CTDQ     | 41374 | S OF C LAIF | 0.00000   | 12-31-06 | 121,913.10              | 121,913.10              | 121,913.10              |
| SPI  | WASIA | CTDQ     | 42151 | S OF C LAIF | 0.00000   | 12-31-06 | 130,096.85              | 130,096.85              | 130,096.85              |
| SPI  | WASIA | CTDQ     | 43228 | S OF C LAIF | 0.00000   | 12-31-06 | 137,722.35              | 137,722.35              | 137,722.35              |
| SPI  | WASIA | CTDQ     | 44236 | S OF C LAIF | 0.00000   | 12-31-06 | 148,814.38              | 148,814.38              | 148,814.38              |
| SPI  | WASIA | CTDQ     | 45087 | S OF C LAIF | 0.00000   | 12-31-06 | 160,439.61              | 160,439.61              | 160,439.61              |
| SPI  | WASIA | CTDQ     | 46124 | S OF C LAIF | 0.00000   | 12-31-06 | 164,235.76              | 164,235.76              | 164,235.76              |
| SPI  | WASIA | CTDQ     | 47346 | S OF C LAIF | 0.00000   | 12-31-06 | 154,479.69              | 154,479.69              | 154,479.69              |
| SPI  | WASIA | CTDQ     | 48500 | S OF C LAIF | 0.00000   | 12-31-06 | 136,806.32              | 136,806.32              | 136,806.32              |
| SPI  | WASIA | CTDQ     | 49797 | S OF C LAIF | 0.00000   | 12-31-06 | 117,896.11              | 117,896.11              | 117,896.11              |
| SPI  | WASIA | CTDQ     | 50782 | S OF C LAIF | 0.00000   | 12-31-06 | 93,828.22               | 93,828.22               | 93,828.22               |
| SPI  | WASIA | CTDQ     | 51468 | S OF C LAIF | 0.00000   | 12-31-06 | 77,816.21               | 77,816.21               | 77,816.21               |
| SPI  | WASIA | CTDQ     | 52669 | S OF C LAIF | 0.00000   | 12-31-06 | 73,638.02               | 73,638.02               | 73,638.02               |
| SPI  | WASIA | CTDQ     | 53919 | S OF C LAIF | 0.00000   | 12-31-06 | 71,712.31               | 71,712.31               | 71,712.31               |
| SPI  | WASIA | CTDQ     | 55075 | S OF C LAIF | 0.00000   | 12-31-06 | 63,529.28               | 63,529.28               | 63,529.28               |
| SPI  | WASIA | CTDQ     | 56614 | S OF C LAIF | 0.00000   | 12-31-06 | 53,439.15               | 53,439.15               | 53,439.15               |
| SPI  | WASIA | CTDQ     | 58054 | S OF C LAIF | 0.00000   | 12-31-06 | 48,548.65               | 48,548.65               | 48,548.65               |
| SPI  | WASIA | CTDQ     | 59107 | S OF C LAIF | 0.00000   | 12-31-06 | 45,394.14               | 45,394.14               | 45,394.14               |
| SPI  | WASIA | CTDQ     | 60184 | S OF C LAIF | 0.00000   | 12-31-06 | 43,670.82               | 43,670.82               | 43,670.82               |
| SPI  | WASIA | CTDQ     | 61112 | S OF C LAIF | 0.00000   | 12-31-06 | 40,902.21               | 40,902.21               | 40,902.21               |
| SPI  | WASIA | CTDQ     | 61967 | S OF C LAIF | 0.00000   | 12-31-06 | 40,077.53               | 40,077.53               | 40,077.53               |
| SPI  | WASIA | CTDQ     | 62781 | S OF C LAIF | 0.00000   | 12-31-06 | 47,360.06               | 47,360.06               | 47,360.06               |
| SPI  | WASIA | CTDQ     | 64004 | S OF C LAIF | 0.00000   | 12-31-06 | 56,867.52               | 56,867.52               | 56,867.52               |
| SPI  | WASIA | CTDQ     | 64953 | S OF C LAIF | 0.00000   | 12-31-06 | 66,511.63               | 66,511.63               | 66,511.63               |
| SPI  | WASIA | CTDQ     | 65952 | S OF C LAIF | 0.00000   | 12-31-06 | 80,980.97               | 80,980.97               | 80,980.97               |
| SPI  | WASIA | CTDQ     | 66799 | S OF C LAIF | 0.00000   | 12-31-06 | 92,052.67               | 92,052.67               | 92,052.67               |
| SPI  | WASIA | CTDQ     | 67820 | S OF C LAIF | 0.00000   | 12-31-06 | 105,862.06              | 105,862.06              | 105,862.06              |
| <b>CTDQ Total</b>  |       |          |       |             |           |          | <b>11,694,904.27</b>    | <b>11,694,904.27</b>    | <b>11,694,904.27</b>    |
| <b>WASIA - WHITTIER AREA SCHOOLS INS AUTHO Total</b>     |       |          |       |             |           |          | <b>11,694,904.27</b>    | <b>11,694,904.27</b>    | <b>11,694,904.27</b>    |
| SPI  | WCUSD | FHLB     | 63037 | FHLB        | 3.00000   | 05-15-06 | 2,000,000.00            | 2,000,192.60            | 1,995,000.00            |
| SPI  | WCUSD | FHLB     | 63061 | FHLB        | 2.87500   | 05-23-06 | 500,000.00              | 499,977.81              | 498,437.50              |
| <b>FHLB Total</b>  |       |          |       |             |           |          | <b>2,500,000.00</b>     | <b>2,500,170.41</b>     | <b>2,493,437.50</b>     |
| SPI  | WCUSD | FHLM     | 63060 | FHLMC       | 2.37500   | 04-15-06 | 500,000.00              | 499,910.97              | 499,531.25              |
| <b>FHLM Total</b>  |       |          |       |             |           |          | <b>500,000.00</b>       | <b>499,910.97</b>       | <b>499,531.25</b>       |
| <b>WCUSD - WEST COVINA UNIFIED SCHOOL DISTRICT Total</b> |       |          |       |             |           |          | <b>3,000,000.00</b>     | <b>3,000,081.38</b>     | <b>2,992,968.75</b>     |
| <b>SPI Total</b>   |       |          |       |             |           |          | <b>1,630,703,388.08</b> | <b>1,626,324,159.51</b> | <b>1,622,968,607.35</b> |
| <b>SPI-Historical Cost</b>                               |       |          |       |             |           |          | <b>1,620,153,097.30</b> |                         |                         |

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/06  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

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| ISSUE<br>DATE | FUND<br>TITLE                                    | FUND<br>BALANCE               |
|---------------|--|-------------------------------|
| 01-05-06      | CALABASAS LANDFILL 2005                          | \$27,967,606.04               |
| 07-02-97      | COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM | <u>2,407,822.58</u>           |
|               | DEUTSCHE BANK - TRUSTEE TOTAL                    | <u><u>\$30,375,428.62</u></u> |

**NOTE:**

- (1) February 28, 2006
- (2) January 31, 2006
- (3) October 31, 2005
- (4) September 30, 2005
- (5) August 31, 2005
- (6) June 30, 2005
- (7) April 30, 2005

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 03/31/06  
 TRUSTEE: BNY TRUST CO. N.A.  
 ATTACHMENT XI

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| ISSUE<br>DATE | FUND<br>TITLE   | FUND<br>BALANCE         |
|---------------|---|-------------------------|
|               | C.I. 2658M  | 347,681.33              |
| 03-08-06      | CCTSA TOBACCO BONDS 2006                              | 29,312,979.04           |
| 12-11-96      | CFD #2/CI 2656-M REF SERIES A & B                     | 1,260,026.87            |
| 01-15-03      | FLOOD CONTROL REFUNDING SER 2003A                     | 18,889,835.33           |
| 12-11-86      | LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.         | 2,882,967.28            |
| 05-01-96      | LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING BONDS | 65,931,712.18           |
| 10-15-96      | MULTIPLE CAP V SER A                                  | 0.00                    |
| 06-03-97      | MULTIPLE CAP V SER B                                  | 0.00                    |
| 04-01-00      | MULTIPLE CAP VI SER A                                 | 0.00                    |
| 08-13-87      | PITCHESS RANCHO CO-GENERATION PROJECT                 | 0.00                    |
|               | L.A. COUNTY SCHOOLS PFP 1998 SER B                    | 1,407.00                |
|               | LA COUNTY 1986 PENSION CERT FUND                      | 2,866,126.43 (2)        |
|               | LACCD 2001A - INTEREST AND PRINCIPAL                  | 0.00                    |
|               | LACCD 2003 SER A, B & C INT FD                        | 0.00                    |
|               | LACCD 2004 SER A & B INTEREST AND PRINCIPAL           | 1,795.98                |
|               | LACCD 2005 COST OF ISSUANCE ACCOUNT                   | 71,015.34               |
|               | LACCD 2005 PAYING AGENT ACCOUNT                       | 0.00                    |
|               | LACOE PROJ AND LEASE PYMT FD                          | 364.93                  |
|               | ROSEMEAD ELEM SD COP 1996                             | 195,256.98              |
|               | BNY WESTERN TRUST TOTAL                               | <u>\$121,761,168.69</u> |



LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 03/31/06  
 TRUSTEE: U.S. BANK  
 ATTACHMENT XI

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| ISSUE<br>DATE | FUND<br>TITLE                              | FUND<br>BALANCE         |
|---------------|--|-------------------------|
| 11-01-00      | ANTELOPE VALLEY COURTHOUSE 2000 COP SER A  | \$15,300,785.88         |
| 05-19-94      | COMMUNITY FACILITIES DIST. NO. 5           | 0.00                    |
| 12-01-98      | DISNEY PROJECT (Partial Refund), 1998      | 4,944,240.95            |
| 02-09-93      | DISNEY PROJECT, 1993                       | 7,523,611.26            |
|               | GAP LOAN RECEIVABLE NOTES SER 2005A&B      | 361.38                  |
| 12-01-02      | LAC-CAL 2002, SER A                        | 1,046,664.38            |
| 08-03-04      | LAC-CAL 2004, SER A                        | 1,045,746.20            |
| 07-01-93      | MARINA DEL REY, SER A                      | 373,829.99              |
| 12-09-92      | MASTER REFUNDING 1992                      | 10,081,000.00           |
| 08-01-96      | MASTER REFUNDING 1996A&B                   | 64,673,762.47           |
| 11-01-97      | MASTER REFUNDING 1997A                     | 21,490,442.09           |
| 03-01-02      | MASTER REFUNDING 2002A                     | 6,203,407.01            |
| 12-02-02      | MASTER REFUNDING 2002B                     | 2,646,512.85            |
| 02-15-05      | MASTER REFUNDING 2005A                     | 40,385,030.47           |
| 12-01-93      | MULTIPLE CAPITAL FACILITIES PROJECT IV     | 55,540.21               |
| 1994          | PENSION OBLIGATION BONDS 1994 SER A, C & D | <u>267,723,629.38</u>   |
|               | U.S. BANK TRUST - TRUSTEE SUBTOTAL         | <u>\$443,494,564.52</u> |

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 03/31/06  
 TRUSTEE: U.S. BANK  
 ATTACHMENT XI

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| ISSUE<br>DATE | FUND<br>TITLE                               | FUND<br>BALANCE              |
|---------------|---|------------------------------|
|               | ABC USD 2003 GO REF SER A                   | 0.00                         |
|               | ACTON AGUA DULCE 1999A COP                  | 184,559.34                   |
|               | BEVERLY HILLS USD GOB 1995 SER A            | 0.00 (7)                     |
|               | CENTINELA VALLEY UNION HSD GOB 2000 A&B     | 0.00 (5)                     |
|               | DOWNEY USD GOB 96 SER A                     | 0.00 (4)                     |
|               | INGLEWOOD USD 2000 COP SER B                | 311,435.91                   |
|               | L.A. COUNTY SCHOOLS PFP 1999 COP SER A      | 2,396,082.08                 |
|               | L.A. COUNTY SCHOOLS PFP 2000 COP SER A      | 960,567.33                   |
|               | LAS VIRGENES USD ELEC 1997 SER A, B AND D   | 0.00                         |
|               | POMONA USD GOB SER A,B,C,D 1998             | 0.01                         |
|               | POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A | 0.00 (3)                     |
|               | POOLED CAP. PROJ. LYNWOOD 1997 SER C        | 1,532,657.59                 |
|               | POOLED CAP. PROJ. MONTEBELLO 1998 SER A     | 387,006.63                   |
|               | POOLED TRAN 2000-2001 COST OF DELIVERY      | 0.00 (6)                     |
|               | SANTA MONICA COMMUNITY COLLEGE 1992A        | 0.00 (2)                     |
|               | U.S. BANK SCHOOLS - SUBTOTAL                | <u>5,772,308.89</u>          |
|               | U.S. BANK TRUSTEE TOTAL                     | <u><u>449,266,873.41</u></u> |

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 03/31/06  
 TRUSTEE: GREAT WEST LIFE  
 ATTACHMENT XI

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| ISSUE<br>DATE                                     | FUND<br>TITLE                            | FUND<br>BALANCE                  |
|---|--|----------------------------------|
| HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT |  |                                  |
|   | ARTISAN MID CAP FUND                     | \$64,445,273.53                  |
|   | CAPITAL GUARDIAN INTERNATIONAL (NON US)  | 72,874,940.45                    |
|   | CAUSEWAY INTERNATIONAL VALUE EQUITY FUND | 109,975,104.27                   |
|   | DIA MEDIUM SIZE COMPANY FUND             | 448,424,210.70                   |
|   | DODGE & COX BALANCED FUND                | 25,671,630.54                    |
|   | LOS ANGELES COUNTY STABLE INCOME FUND    | 1,699,871,593.02                 |
|   | PIMCO HIGH YIELD FUND-INSTITUTIONAL      | 42,191,320.93                    |
|   | PRE-ASSEMBLED PORTFOLIO A                | 41,705,719.42                    |
|   | PRE-ASSEMBLED PORTFOLIO B                | 25,426,583.67                    |
|   | PRE-ASSEMBLED PORTFOLIO C                | 63,746,502.45                    |
|   | PRE-ASSEMBLED PORTFOLIO D                | 202,786,177.08                   |
|   | PRE-ASSEMBLED PORTFOLIO E                | 130,131,838.02                   |
|   | SMALL CAP EQUITY MANAGED BY BRANDYWINE   | 337,215,644.07                   |
|   | STATE STREET S&P 500 FLAGSHIP SERIES C   | 572,929,168.65                   |
|   | WASHINGTON MUTUAL BANK FUND              | 76,492,491.53                    |
|   |  | <hr/>                            |
|   | GREAT WEST LIFE - TRUSTEE TOTAL          | <u><u>\$3,913,888,198.33</u></u> |

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/06  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

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| ISSUE<br>DATE | FUND<br>TITLE                          | FUND<br>BALANCE             |
|---------------|--|-----------------------------|
|               | LOS ANGELES COMMUNITY COLLEGE (LACC)   | 73,337.26                   |
|               | SPECIAL SAFEKEEPING (KNOX-KEENE)       | 303,503.86                  |
|               | SPECIAL SAFEKEEPING II (PHILIP MORRIS) | <u>43,275,410.24</u>        |
|               | TREASURER TOTAL                        | <u><u>43,652,251.36</u></u> |

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/06  
MANAGER: PUBLIC FINANCIAL MANAGEMENT  
ATTACHMENT XI

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| ISSUE<br>DATE                                     | FUND<br>TITLE        | FUND<br>BALANCE                |
|---|----------------------|--------------------------------|
| ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM |                      |                                |
|   | INVESTMENTS          | \$101,188,000.00               |
|   | CASH AND EQUIVALENTS | <u>95,645.14</u>               |
|   | PFM - TRUSTEE TOTAL  | <u><u>\$101,283,645.14</u></u> |

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/06  
MANAGER: TCW  
ATTACHMENT XI

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| ISSUE<br>DATE  | FUND<br>TITLE             | FUND<br>BALANCE            |
|--|---------------------------|----------------------------|
| LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund |                           |                            |
|  | INVESTMENTS               | \$0.00                     |
|  | CASH EQUIVALENTS          | <u>425,178.24</u>          |
|  | TCW - TOTAL MANAGED FUNDS | <u><u>\$425,178.24</u></u> |

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/06  
TRUSTEE: UNION BANK  
ATTACHMENT XI

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| ISSUE<br>DATE | FUND<br>TITLE                    | FUND<br>BALANCE      |
|---------------|----------------------------------|----------------------|
|               | EAST WHITTIER CITY SD 1997 SER A | <u>1.00</u>          |
|               | UNION BANK TOTAL                 | <u><u>\$1.00</u></u> |

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/06  
TRUSTEE: WELLS FARGO BANK  
ATTACHMENT XI

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| ISSUE<br>DATE | FUND<br>TITLE                    | FUND<br>BALANCE              |
|---------------|----------------------------------|------------------------------|
|               | CONCERT HALL GIFT ASSIGNMENT     | <u>\$4,940,444.56</u>        |
|               | WELLS FARGO BANK - TRUSTEE TOTAL | <u><u>\$4,940,444.56</u></u> |



| SEC ID                              | Instrument Description       | Face<br>Rate | Maturity<br>Date | Par                   | Cost                  | Reset Provisions  |
|-------------------------------------|------------------------------|--------------|------------------|-----------------------|-----------------------|---|
| <b>CORPORATE AND AGENCY ISSUED-</b> |                              |              |                  |                       |                       |   |
| <b>CNFL -</b>                       |                              |              |                  |                       |                       |   |
| 65258                               | WELLS FARGO & CO FRN         | 4.98         | 06-12-06         | 25,000,000.00         | 25,006,780.00         | Cpn rate=3mo US\$LIBOR +9bp.  |
| 67034                               | CITIGROUP GLBL MKTS FRN      | 4.75         | 07-25-06         | 18,000,000.00         | 18,008,280.00         | Cpn rate=3mo US\$LIBOR +12.5bp. Series M.   |
| 64474                               | WELLS FARGO & CO FRN         | 5.00         | 09-15-06         | 15,000,000.00         | 15,008,513.30         | Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.                              |
| 67088                               | WELLS FARGO & CO FRN         | 5.00         | 09-15-06         | 50,000,000.00         | 50,026,121.96         | Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.                              |
| 66885                               | BK OF AMERICA NA FRN         | 4.81         | 11-07-06         | 25,000,000.00         | 25,000,000.00         | Cpn+Same day Fed Funds +6bp. Daily reset, quarterly pay. Bank Notes.                  |
| 63109                               | ROYAL BK OF SCOTLAND FRN     | 4.79         | 11-24-06         | 50,000,000.00         | 50,000,000.00         | Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.                             |
| 63110                               | ROYAL BK OF SCOTLAND FRN     | 4.79         | 11-24-06         | 20,000,000.00         | 20,000,000.00         | Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.                             |
| 66797                               | CITIGROUP INC FRN            | 4.64         | 01-12-07         | 15,000,000.00         | 15,009,863.17         | Cpn rate=3mo US\$LIBOR +7bp.  |
| 64115                               | CITIGROUP GLOBAL MKTS FRN    | 4.99         | 03-16-07         | 10,350,000.00         | 10,355,439.64         | Cpn rate=3mo US\$LIBOR +5bp. Series M. Short 1st cpn.                                 |
| 64476                               | TOYOTA MOTOR CREDIT CORP FRN | 4.91         | 03-22-07         | 25,000,000.00         | 25,000,000.00         | Cpn rate=3mo US\$LIBOR -3bp. Iss'd under MTN Program. Pays monthly on the 22nd.       |
| 64496                               | ROYAL BK OF SCOTLAND FRN     | 4.96         | 03-30-07         | 50,000,000.00         | 50,000,000.00         | Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn. |
| 67073                               | TOYOTA MOTOR CREDIT CORP FRN | 4.72         | 05-22-07         | 25,000,000.00         | 25,000,000.00         | Cpn rate=3mo US\$LIBOR -5bp. Iss'd under MTN Program. Series B.                       |
| 64392                               | CITIGROUP GLOBAL MKTS FRN    | 4.76         | 08-06-07         | 40,000,000.00         | 40,012,985.67         | Cpn rate=3mo US\$LIBOR +7bp. Series A.  |
| <b>CNFL Totals:</b>                 |                              |              |                  | <b>368,350,000.00</b> | <b>368,427,983.74</b> |   |
| <b>CNFM-</b>                        |                              |              |                  |                       |                       |   |
| 66731                               | GREENWICH CAP HLDGS INC FRN  | 4.68         | 04-07-06         | 50,000,000.00         | 50,000,000.00         | Cpn rate=1mo US\$LIBOR -4bp. Greenwich Capital Markets is the dealer.                 |
| <b>CNFM Totals:</b>                 |                              |              |                  | <b>50,000,000.00</b>  | <b>50,000,000.00</b>  |   |
| <b>FFRN-</b>                        |                              |              |                  |                       |                       |   |
| 67354                               | FFCB FRN                     | 4.80         | 06-19-07         | 50,000,000.00         | 49,993,956.44         | Cpn rate=3mo US\$LIBOR -13bp. Long 1st cpn. Book entry.                               |
| <b>FFRN Totals:</b>                 |                              |              |                  | <b>50,000,000.00</b>  | <b>49,993,956.44</b>  |   |
| <b>FRAM-</b>                        |                              |              |                  |                       |                       |   |
| 64750                               | FFCB FRN                     | 4.63         | 04-13-07         | 25,000,000.00         | 24,998,708.90         | Cpn rate=1mo US\$LIBOR -9bp. Book entry. Monthly reset/monthly pay.                   |
| 64475                               | FFCB FRN                     | 4.73         | 09-24-07         | 25,000,000.00         | 25,000,000.00         | Cpn rate=1mo US\$LIBOR -7.5bp. Book entry.  |
| 67830                               | FFCB FRN                     | 4.65         | 02-12-09         | 25,000,000.00         | 25,006,076.72         | Cpn rate=1mo US\$LIBOR -7bp. Book entry.  |
| <b>FRAM Totals:</b>                 |                              |              |                  | <b>75,000,000.00</b>  | <b>75,004,785.62</b>  |   |
| <b>FRAM2</b>                        |                              |              |                  |                       |                       |   |
| 65065                               | FHLB FRN                     | 4.49         | 05-05-06         | 25,000,000.00         | 25,000,000.00         | Cpn rate=1yr CMT -25bp. Book entry. 30/360 basis. Monthly reset/monthly pay.          |
| <b>FRAM2 Totals:</b>                |                              |              |                  | <b>25,000,000.00</b>  | <b>25,000,000.00</b>  |   |
| <b>FRAQ-</b>                        |                              |              |                  |                       |                       |   |
| 63942                               | FHLB FRN                     | 4.57         | 08-02-06         | 50,000,000.00         | 49,989,994.73         | Cpn rate=3mo US\$LIBOR -11bp. Long 1st cpn. Book entry.                               |
| <b>FRAQ Totals:</b>                 |                              |              |                  | <b>50,000,000.00</b>  | <b>49,989,994.73</b>  |   |
| <b>FRAQ2-</b>                       |                              |              |                  |                       |                       |   |

Los Angeles County Treasurer  
Floating Rate Securities - NTRD PSI Non-Trading  
As of 03/31/06  
Attachment XII

| SEC ID                                   | Instrument Description | Face<br>Rate | Maturity<br>Date | Par                   | Cost                  | Reset Provisions   |
|--|------------------------|--------------|------------------|-----------------------|-----------------------|--|
| 57338                                    | FHLB (CALLABLE)        | 2.27         | 06-16-06         | 50,000,000.00         | 50,000,000.00         | Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.   |
| 62250                                    | FHLMC (CALLABLE)       | 3.00         | 09-14-06         | 50,000,000.00         | 50,000,000.00         | Cpn rate=3mo US\$LIBOR +40bp to 09/05; thereafter 3%. Unsec'd. Book entry.   |
| <b>FRAQ2 Totals:</b>                     |                        |              |                  | <b>100,000,000.00</b> | <b>100,000,000.00</b> |  |
| FRCDQ-                                   |                        |              |                  |                       |                       |  |
| 64881                                    | DEUTSCHE BK AG NY FRCD | 4.08         | 04-18-06         | 25,000,000.00         | 25,000,000.00         | Cpn rate=2-YR CMT (H152TY) -26bp. Iss'd under Yankee CD Prog.  |
| <b>FRCDQ Totals:</b>                     |                        |              |                  | <b>25,000,000.00</b>  | <b>25,000,000.00</b>  |  |
| <b>CORPORATE AND AGENCY ISSUED TOTAL</b> |                        |              |                  | <b>743,350,000.00</b> | <b>743,416,720.53</b> |  |
| <u>LOS ANGELES COUNTY ISSUED -</u>       |                        |              |                  |                       |                       |  |
| BAN - LACCAL BANS                        |                        |              |                  |                       |                       |  |
| 60180                                    | LACCAL BANS            | 7.25         | 06-30-06         | 5,000,000.00          | 5,000,000.00          | 6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date. |
| 62261                                    | LACCAL BANS            | 7.25         | 06-30-07         | 5,000,000.00          | 5,000,000.00          |  |
| 63425                                    | LACCAL BANS            | 7.25         | 06-30-07         | 5,000,000.00          | 5,000,000.00          |  |
| 64218                                    | LACCAL BANS            | 4.85         | 06-30-07         | 10,000,000.00         | 10,000,000.00         |  |
| 66002                                    | LACCAL BANS            | 4.85         | 06-30-08         | 5,000,000.00          | 5,000,000.00          |  |
| 66446                                    | LACCAL BANS            | 4.85         | 06-30-08         | 5,000,000.00          | 5,000,000.00          |  |
| 67301                                    | LACCAL BANS            | 4.85         | 06-30-08         | 5,000,000.00          | 5,000,000.00          |  |
| 68292                                    | LACCAL BANS            | 5.26         | 06-30-08         | 5,000,000.00          | 5,000,000.00          |  |
| <b>BAN Totals:</b>                       |                        |              |                  | <b>45,000,000.00</b>  | <b>45,000,000.00</b>  |  |
| <b>LOS ANGELES COUNTY ISSUED TOTAL</b>   |                        |              |                  | <b>45,000,000.00</b>  | <b>45,000,000.00</b>  |  |
| <b>NTRD - PSI NON-TRADING Total:</b>     |                        |              |                  | <b>788,350,000.00</b> | <b>788,416,720.53</b> |  |

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 03/31/06  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

| <u>SEC ID</u> | <u>DESCRIPTION</u> | <u>DRAW DATE</u> | <u>AMOUNT</u>        | <u>RATE</u> |
|---------------|--------------------|------------------|----------------------|-------------|
| 60180         | LACCAL             | 01-16-04         | 5,000,000.00         | 7.250%      |
| 62261         | LACCAL             | 08-24-04         | 5,000,000.00         | 7.250%      |
| 63425         | LACCAL             | 12-15-04         | 5,000,000.00         | 7.250%      |
| 64218         | LACCAL             | 02-18-05         | 10,000,000.00        | 4.848%      |
| 66002         | LACCAL             | 07-21-05         | 5,000,000.00         | 4.848%      |
| 66446         | LACCAL             | 09-02-05         | 5,000,000.00         | 4.848%      |
| 67301         | LACCAL             | 12-06-05         | 5,000,000.00         | 4.848%      |
| 68292         | LACCAL             | 03-07-06         | 5,000,000.00         | 5.264%      |
|               |                    |                  | <u>45,000,000.00</u> |             |

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of March 31, 2006**  
**Attachment XIV**

| SECURITY TYPE        | NON-TRADING         |             | TRADING |             |
|----------------------|---------------------|-------------|---------|-------------|
|                      | COST                | WTD AVG DTM | COST    | WTD AVG DTM |
| COLLATERALIZED CDS   | 0.00                | 0.00 DAYS   | 0.00    | 0.00 DAYS   |
| NEGOTIABLE CDS       | 3,421,954,756.52    | 69.49 DAYS  | 0.00    | 0.00 DAYS   |
| EURO CDS             | 0.00                | 0.00 DAYS   | 0.00    | 0.00 DAYS   |
| BANKERS ACCEPTANCE   | 0.00                | 0.00 DAYS   | 0.00    | 0.00 DAYS   |
| COMMERCIAL PAPER     | 5,455,848,355.61    | 18.69 DAYS  | 0.00    | 0.00 DAYS   |
| GOVERNMENTS          | 1,139,599,637.05    | 210.99 DAYS | 0.00    | 0.00 DAYS   |
| AGENCIES             | 6,055,271,615.77    | 338.10 DAYS | 0.00    | 0.00 DAYS   |
| MUNICIPALS           | 45,000,000.00       | 578.11 DAYS | 0.00    | 0.00 DAYS   |
| CORP & DEPOSIT NOTES | 853,388,653.34      | 171.48 DAYS | 0.00    | 0.00 DAYS   |
| REPURCHASE AGREEMENT | 0.00                | 0.00 DAYS   | 0.00    | 0.00 DAYS   |
| ASSET BACKED         | 0.00                | 0.00 DAYS   | 0.00    | 0.00 DAYS   |
| OTHER                | 14,099,338.14       | 108.94 DAYS | 0.00    | 0.00 DAYS   |
| TOTAL                | \$16,985,162,356.43 | 164.93 DAYS | 0.00    | 0.00 DAYS   |

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of March 31, 2006  
Attachment XV

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| Maturity Range          | Date Range          | Par Amount                 | %      | Cum.<br>% | Amortized Cost             | %      | Cum.<br>% |
|-------------------------|---------------------|----------------------------|--------|-----------|----------------------------|--------|-----------|
| <b>NTRD</b>             |                     |                            |        |           |                            |        |           |
| 1 to 30 Days            | 04/01/06 - 04/30/06 | 6,962,946,016.00           | 40.91  | 40.91     | 6,956,009,480.88           | 40.95  | 40.95     |
| 31 to 60 Days           | 05/01/06 - 05/30/06 | 2,040,136,000.00           | 11.99  | 52.90     | 2,036,234,228.77           | 11.99  | 52.94     |
| 61 to 90 Days           | 05/31/06 - 06/29/06 | 1,148,195,000.00           | 6.75   | 59.65     | 1,144,347,769.67           | 6.74   | 59.68     |
| 91 to 120 Days          | 06/30/06 - 07/29/06 | 546,300,000.00             | 3.21   | 62.86     | 545,412,907.34             | 3.21   | 62.89     |
| 121 to 180 Days         | 07/30/06 - 09/27/06 | 1,022,128,333.33           | 6.00   | 68.86     | 1,021,309,237.13           | 6.01   | 68.90     |
| 181 to 270 Days         | 09/28/06 - 12/26/06 | 920,690,000.00             | 5.41   | 74.27     | 917,430,757.42             | 5.40   | 74.30     |
| 271 to 365 Days         | 12/27/06 - 03/31/07 | 1,714,204,322.14           | 10.07  | 84.34     | 1,703,870,238.08           | 10.03  | 84.33     |
| 1 to 1.5 YEARS          | 04/01/07 - 09/29/07 | 1,406,769,000.00           | 8.27   | 92.61     | 1,404,397,919.34           | 8.27   | 92.60     |
| 1.5 to 2 YEARS          | 09/30/07 - 03/30/08 | 923,754,000.00             | 5.43   | 98.04     | 923,427,824.48             | 5.44   | 98.04     |
| 2 to 3 YEARS            | 03/31/08 - 03/31/09 | 333,231,938.16             | 1.96   | 100.00    | 332,721,993.32             | 1.96   | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$17,018,354,609.63</b> |        |           | <b>\$16,985,162,356.43</b> |        |           |
| <b>AST</b>              |                     |                            |        |           |                            |        |           |
| 5 to 10 YEARS           | 03/31/11 - 03/31/16 | 250,000.00                 | 100.00 | 100.00    | 247,570.28                 | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$250,000.00</b>        |        |           | <b>\$247,570.28</b>        |        |           |
| <b>BLPSI</b>            |                     |                            |        |           |                            |        |           |
| 31 to 60 Days           | 05/01/06 - 05/30/06 | 500,000.00                 | 16.70  | 16.70     | 498,109.38                 | 17.00  | 17.00     |
| 61 to 90 Days           | 05/31/06 - 06/29/06 | 500,000.00                 | 16.70  | 33.30     | 495,193.89                 | 16.90  | 34.00     |
| 121 to 180 Days         | 07/30/06 - 09/27/06 | 500,000.00                 | 16.70  | 50.00     | 493,440.40                 | 16.90  | 50.90     |
| 271 to 365 Days         | 12/27/06 - 03/31/07 | 1,000,000.00               | 33.30  | 83.30     | 961,112.64                 | 32.90  | 83.70     |
| 1 to 1.5 YEARS          | 04/01/07 - 09/29/07 | 500,000.00                 | 16.70  | 100.00    | 475,019.13                 | 16.30  | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$3,000,000.00</b>      |        |           | <b>\$2,922,875.44</b>      |        |           |
| <b>F5LA</b>             |                     |                            |        |           |                            |        |           |
| 1 to 30 Days            | 04/01/06 - 04/30/06 | 49,000,000.00              | 7.70   | 7.70      | 49,000,000.00              | 7.80   | 7.80      |
| 31 to 60 Days           | 05/01/06 - 05/30/06 | 236,000,000.00             | 37.20  | 44.90     | 235,860,410.24             | 37.30  | 45.10     |
| 121 to 180 Days         | 07/30/06 - 09/27/06 | 100,000,000.00             | 15.70  | 60.60     | 99,214,257.27              | 15.70  | 60.70     |
| 181 to 270 Days         | 09/28/06 - 12/26/06 | 100,000,000.00             | 15.70  | 76.40     | 99,240,124.53              | 15.70  | 76.40     |
| 271 to 365 Days         | 12/27/06 - 03/31/07 | 150,000,000.00             | 23.60  | 100.00    | 148,940,578.35             | 23.60  | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$635,000,000.00</b>    |        |           | <b>\$632,255,370.39</b>    |        |           |
| <b>GF</b>               |                     |                            |        |           |                            |        |           |
| 5 to 10 YEARS           | 03/31/11 - 03/31/16 | 944,009.23                 | 14.50  | 14.50     | 944,009.23                 | 14.50  | 14.50     |

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of March 31, 2006  
Attachment XV

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| Maturity Range          | Date Range          | Par Amount              | %      | Cum.<br>% | Amortized Cost          | %      | Cum.<br>% |
|-------------------------|---------------------|-------------------------|--------|-----------|-------------------------|--------|-----------|
| 10 + YEARS              | 03/31/16 - 03/31/56 | 5,579,553.15            | 85.50  | 100.00    | 5,579,553.15            | 85.50  | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$6,523,562.38</b>   |        |           | <b>\$6,523,562.38</b>   |        |           |
| <b>LACC1</b>            |                     |                         |        |           |                         |        |           |
| 121 to 180 Days         | 07/30/06 - 09/27/06 | 191,460,601.00          | 100.00 | 100.00    | 191,460,601.00          | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$191,460,601.00</b> |        |           | <b>\$191,460,601.00</b> |        |           |
| <b>LACOE</b>            |                     |                         |        |           |                         |        |           |
| 61 to 90 Days           | 05/31/06 - 06/29/06 | 21,321,637.40           | 100.00 | 100.00    | 21,321,637.40           | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$21,321,637.40</b>  |        |           | <b>\$21,321,637.40</b>  |        |           |
| <b>LAUSD1</b>           |                     |                         |        |           |                         |        |           |
| 181 to 270 Days         | 09/28/06 - 12/26/06 | 287,000,000.00          | 100.00 | 100.00    | 287,000,000.00          | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$287,000,000.00</b> |        |           | <b>\$287,000,000.00</b> |        |           |
| <b>LAUSDWC</b>          |                     |                         |        |           |                         |        |           |
| 1 to 30 Days            | 04/01/06 - 04/30/06 | 40,000,000.00           | 15.90  | 15.90     | 39,973,207.92           | 16.00  | 16.00     |
| 61 to 90 Days           | 05/31/06 - 06/29/06 | 20,000,000.00           | 7.90   | 23.80     | 19,939,388.33           | 8.00   | 23.90     |
| 91 to 120 Days          | 06/30/06 - 07/29/06 | 30,000,000.00           | 11.90  | 35.70     | 29,967,281.66           | 12.00  | 35.90     |
| 121 to 180 Days         | 07/30/06 - 09/27/06 | 45,000,000.00           | 17.90  | 53.60     | 44,850,088.97           | 17.90  | 53.80     |
| 181 to 270 Days         | 09/28/06 - 12/26/06 | 25,000,000.00           | 9.90   | 63.50     | 24,862,937.71           | 9.90   | 63.70     |
| 1 to 1.5 YEARS          | 04/01/07 - 09/29/07 | 20,000,000.00           | 7.90   | 71.40     | 19,900,823.70           | 7.90   | 71.70     |
| 1.5 to 2 YEARS          | 09/30/07 - 03/30/08 | 51,000,000.00           | 20.20  | 91.70     | 50,429,624.83           | 20.10  | 91.80     |
| 2 to 3 YEARS            | 03/31/08 - 03/31/09 | 21,000,000.00           | 8.30   | 100.00    | 20,586,062.55           | 8.20   | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$252,000,000.00</b> |        |           | <b>\$250,509,415.67</b> |        |           |
| <b>MAST</b>             |                     |                         |        |           |                         |        |           |
| 5 to 10 YEARS           | 03/31/11 - 03/31/16 | 75,000.00               | 46.90  | 46.90     | 74,267.18               | 46.00  | 46.00     |
| 10 + YEARS              | 03/31/16 - 03/31/56 | 85,000.00               | 53.10  | 100.00    | 87,184.35               | 54.00  | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$160,000.00</b>     |        |           | <b>\$161,451.53</b>     |        |           |
| <b>MTSAC</b>            |                     |                         |        |           |                         |        |           |
| 1 to 30 Days            | 04/01/06 - 04/30/06 | 3,000,000.00            | 15.60  | 15.60     | 2,999,914.84            | 15.70  | 15.70     |
| 31 to 60 Days           | 05/01/06 - 05/30/06 | 10,000,000.00           | 51.90  | 67.50     | 9,954,044.44            | 52.00  | 67.60     |
| 61 to 90 Days           | 05/31/06 - 06/29/06 | 3,500,000.00            | 18.20  | 85.70     | 3,476,880.71            | 18.10  | 85.80     |

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of March 31, 2006  
Attachment XV

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| Maturity Range          | Date Range          | Par Amount              | %      | Cum.<br>% | Amortized Cost          | %      | Cum.<br>% |
|-------------------------|---------------------|-------------------------|--------|-----------|-------------------------|--------|-----------|
| 121 to 180 Days         | 07/30/06 - 09/27/06 | 2,750,000.00            | 14.30  | 100.00    | 2,725,619.35            | 14.20  | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$19,250,000.00</b>  |        |           | <b>\$19,156,459.34</b>  |        |           |
| <b>SANIT</b>            |                     |                         |        |           |                         |        |           |
| 31 to 60 Days           | 05/01/06 - 05/30/06 | 283,000.00              | 0.20   | 0.20      | 283,225.06              | 0.20   | 0.20      |
| 91 to 120 Days          | 06/30/06 - 07/29/06 | 294,000.00              | 0.20   | 0.40      | 298,030.05              | 0.20   | 0.40      |
| 181 to 270 Days         | 09/28/06 - 12/26/06 | 507,000.00              | 0.40   | 0.80      | 509,737.01              | 0.40   | 0.80      |
| 271 to 365 Days         | 12/27/06 - 03/31/07 | 157,000.00              | 0.10   | 1.00      | 162,837.33              | 0.10   | 1.00      |
| 1 to 1.5 YEARS          | 04/01/07 - 09/29/07 | 626,000.00              | 0.50   | 1.40      | 633,237.64              | 0.50   | 1.50      |
| 1.5 to 2 YEARS          | 09/30/07 - 03/30/08 | 251,000.00              | 0.20   | 1.60      | 254,484.56              | 0.20   | 1.70      |
| 2 to 3 YEARS            | 03/31/08 - 03/31/09 | 2,224,000.00            | 1.70   | 3.40      | 2,224,656.44            | 1.70   | 3.40      |
| 3 to 4 YEARS            | 03/31/09 - 03/31/10 | 124,478,000.00          | 96.20  | 99.60     | 124,478,000.00          | 96.20  | 99.60     |
| 4 to 5 YEARS            | 03/31/10 - 03/31/11 | 542,000.00              | 0.40   | 100.00    | 541,675.21              | 0.40   | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$129,362,000.00</b> |        |           | <b>\$129,385,883.30</b> |        |           |
| <b>SCAQM</b>            |                     |                         |        |           |                         |        |           |
| 271 to 365 Days         | 12/27/06 - 03/31/07 | 39,500,000.00           | 100.00 | 100.00    | 39,500,000.00           | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$39,500,000.00</b>  |        |           | <b>\$39,500,000.00</b>  |        |           |
| <b>SCP61</b>            |                     |                         |        |           |                         |        |           |
| 61 to 90 Days           | 05/31/06 - 06/29/06 | 5,000,000.00            | 62.50  | 62.50     | 5,000,000.00            | 62.50  | 62.50     |
| 181 to 270 Days         | 09/28/06 - 12/26/06 | 3,000,000.00            | 37.50  | 100.00    | 3,000,000.00            | 37.50  | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$8,000,000.00</b>   |        |           | <b>\$8,000,000.00</b>   |        |           |
| <b>SCP6F</b>            |                     |                         |        |           |                         |        |           |
| 181 to 270 Days         | 09/28/06 - 12/26/06 | 3,000,000.00            | 100.00 | 100.00    | 3,000,000.00            | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$3,000,000.00</b>   |        |           | <b>\$3,000,000.00</b>   |        |           |
| <b>SCP88</b>            |                     |                         |        |           |                         |        |           |
| 121 to 180 Days         | 07/30/06 - 09/27/06 | 5,000,000.00            | 100.00 | 100.00    | 5,000,000.00            | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$5,000,000.00</b>   |        |           | <b>\$5,000,000.00</b>   |        |           |
| <b>SCU5F</b>            |                     |                         |        |           |                         |        |           |
| 181 to 270 Days         | 09/28/06 - 12/26/06 | 3,000,000.00            | 100.00 | 100.00    | 3,000,000.00            | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$3,000,000.00</b>   |        |           | <b>\$3,000,000.00</b>   |        |           |

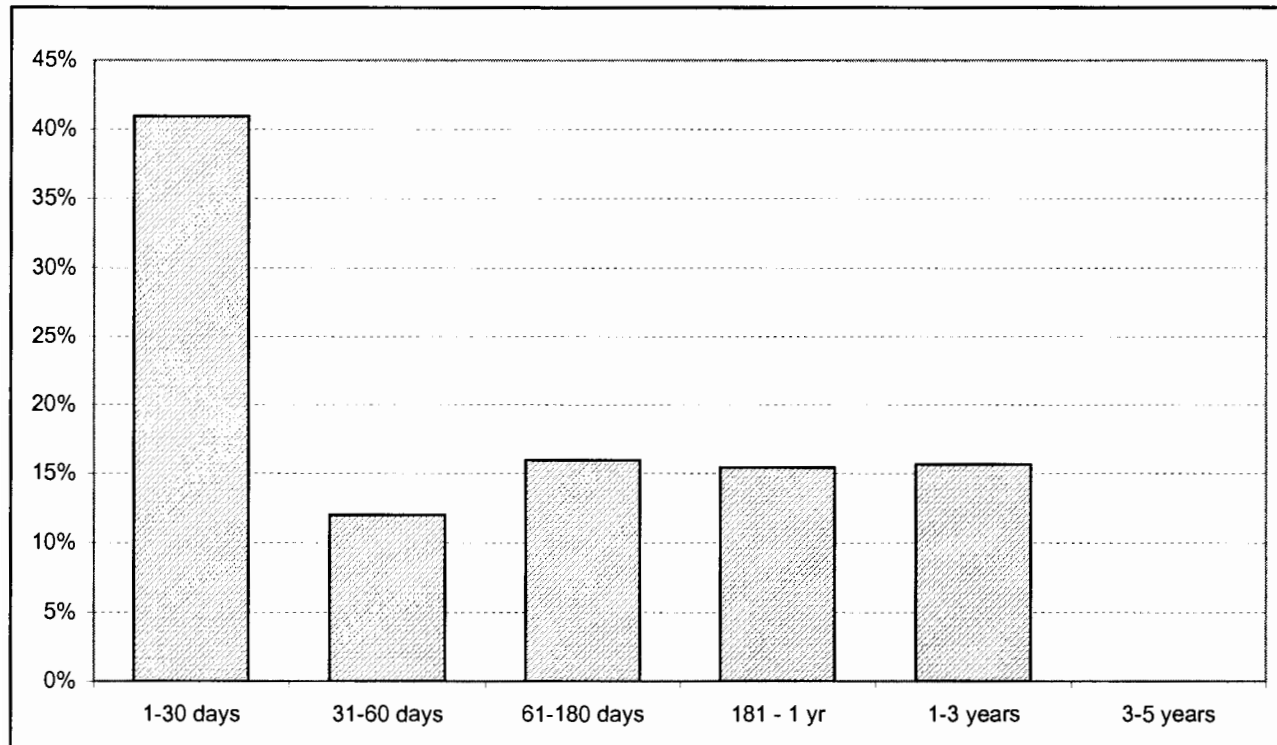
Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of March 31, 2006  
Attachment XV

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| Maturity Range          | Date Range          | Par Amount             | %      | Cum.<br>% | Amortized Cost         | %      | Cum.<br>% |
|-------------------------|---------------------|------------------------|--------|-----------|------------------------|--------|-----------|
| <b>SLIM</b>             |                     |                        |        |           |                        |        |           |
| 271 to 365 Days         | 12/27/06 - 03/31/07 | 11,955,683.03          | 100.00 | 100.00    | 11,955,683.03          | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$11,955,683.03</b> |        |           | <b>\$11,955,683.03</b> |        |           |
| <b>SSTF</b>             |                     |                        |        |           |                        |        |           |
| 5 to 10 YEARS           | 03/31/11 - 03/31/16 | 225,000.00             | 100.00 | 100.00    | 228,664.10             | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$225,000.00</b>    |        |           | <b>\$228,664.10</b>    |        |           |
| <b>WASIA</b>            |                     |                        |        |           |                        |        |           |
| 271 to 365 Days         | 12/27/06 - 03/31/07 | 11,694,904.27          | 100.00 | 100.00    | 11,694,904.27          | 100.00 | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$11,694,904.27</b> |        |           | <b>\$11,694,904.27</b> |        |           |
| <b>WCUSD</b>            |                     |                        |        |           |                        |        |           |
| 1 to 30 Days            | 04/01/06 - 04/30/06 | 500,000.00             | 16.70  | 16.70     | 499,910.97             | 16.70  | 16.70     |
| 31 to 60 Days           | 05/01/06 - 05/30/06 | 2,500,000.00           | 83.30  | 100.00    | 2,500,170.41           | 83.30  | 100.00    |
| <b>Portfolio Total:</b> |                     | <b>\$3,000,000.00</b>  |        |           | <b>\$3,000,081.38</b>  |        |           |



**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY MATURITY  
AS OF MARCH 2006  
ATTACHMENT XVI**



| <u>L.A.C. INVESTMENT POOL</u> |                      |                |
|-------------------------------|----------------------|----------------|
|                               | In Thousands         | %              |
| 1 - 30 days                   | \$ 6,956,009         | 40.95%         |
| 31 - 60 days                  | 2,036,234            | 11.99%         |
| 61 - 180 days                 | 2,711,070            | 15.96%         |
| 181 - 1 yr                    | 2,621,301            | 15.43%         |
| 1 - 3 yrs                     | 2,660,548            | 15.67%         |
| 3 - 5 yrs                     | -                    | 0.00%          |
|                               | <u>\$ 16,985,162</u> | <u>100.00%</u> |

***Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.***

LOCAL AGENCY INVESTMENT FUND  
FOR SPECIFIC INVESTMENTS  
AS OF 03/31/06  
ATTACHMENT XVII

| ISSUE<br>DATE | FUND<br>TITLE                                     | FUND<br>BALANCE               |
|---------------|---|-------------------------------|
|               | SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)    | 11,955,683.03                 |
|               | SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)    | 39,500,000.00                 |
|               | WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA) | <u>11,694,904.27</u>          |
|               | LAIF TOTAL  | <u><u>\$63,150,587.30</u></u> |

## POOLED MONEY INVESTMENT ACCOUNT

### SUMMARY OF INVESTMENT DATA A COMPARISON OF FEBRUARY 2006 WITH FEBRUARY 2005 (DOLLARS IN THOUSANDS)

|                                     | FEBRUARY 2006 | FEBRUARY 2005 | CHANGE        |
|-------------------------------------|---------------|---------------|---------------|
| Average Daily Portfolio             | \$ 57,817,453 | \$ 54,497,333 | \$ +3,320,120 |
| Accrued Earnings                    | \$ 179,309    | \$ 98,981     | \$ +80,328    |
| Effective Yield                     | 4.043         | 2.368         | +1.675        |
| Average Life-Month End (In Days)    | 177           | 219           | -42           |
| Total Security Transactions         |               |               |               |
| Amount                              | \$ 26,689,453 | \$ 19,639,325 | \$ +7,050,128 |
| Number                              | 561           | 422           | +139          |
| Total Time Deposit Transactions     |               |               |               |
| Amount                              | \$ 3,933,000  | 3,270,300     | +662,700      |
| Number                              | 159           | 132           | +27           |
| Average Workday Investment Activity | \$ 1,701,247  | \$ 1,205,770  | \$ +495,477   |
| Prescribed Demand Account Balances  |               |               |               |
| For Services                        | \$ 316,939    | \$ 574,989    | \$ -258,050   |
| For Uncollected Funds               | \$ 218,854    | \$ 105,792    | \$ +113,062   |

**PHIL ANGELIDES  
TREASURER  
STATE OF CALIFORNIA**

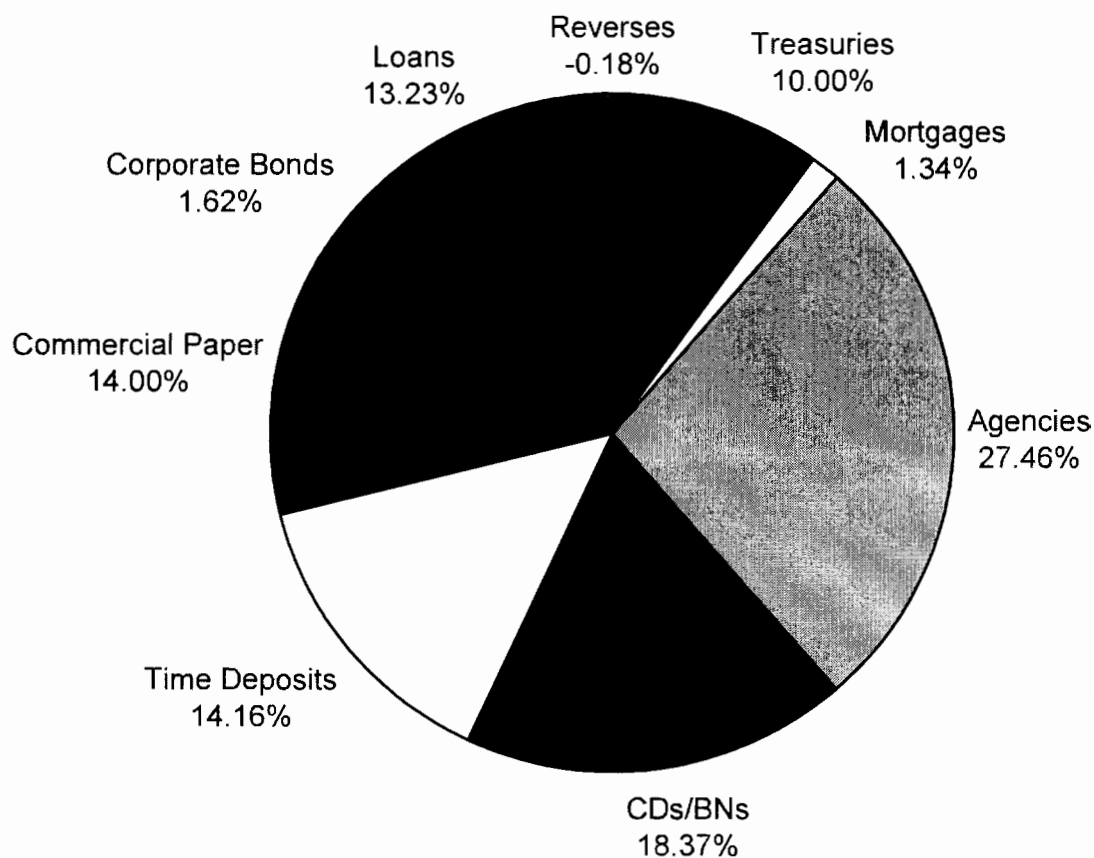
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
(000 OMITTED)**

| February 28, 2006             |                      |                                 |  |
|-------------------------------|----------------------|---------------------------------|--|
| <u>TYPE OF SECURITY</u>       | <u>AMOUNT</u>        | <u>PERCENT OF<br/>PORTFOLIO</u> | <u>DIFFERENCE IN<br/>PERCENT OF<br/>PORTFOLIO FROM<br/>PRIOR MONTH</u> |
| <b>Government</b>             |                      |                                 |  |
| Bills                         | \$ 2,065,071         | 3.77                            | +0.92  |
| Bonds                         | 0                    |                                 |  |
| Notes                         | 3,416,272            | 6.23                            | +0.57  |
| Strips                        | 0                    |                                 |  |
| <b>Total Government</b>       | <b>\$ 5,481,343</b>  | <b>10.00</b>                    | <b>+1.49</b>   |
| <b>Federal Agency Coupons</b> | <b>\$ 9,031,640</b>  | <b>16.48</b>                    | <b>+1.65</b>   |
| Certificates of Deposit       | 8,660,110            | 15.81                           | -4.64  |
| Bank Notes                    | 1,399,993            | 2.56                            | -0.26  |
| Bankers' Acceptances          | 0                    | 0.00                            | 0.00   |
| Repurchases                   | 0                    | 0.00                            | 0.00   |
| Federal Agency Discount Notes | 6,017,760            | 10.98                           | +0.85  |
| Time Deposits                 | 7,755,995            | 14.16                           | +1.42  |
| GNMAs                         | 253                  | 0.00                            | 0.00   |
| Commercial Paper              | 7,671,527            | 14.00                           | -1.28  |
| FHLMC/Remics                  | 735,328              | 1.34                            | +0.10  |
| Corporate Bonds               | 886,794              | 1.62                            | +0.03  |
| AB 55 Loans                   | 7,247,413            | 13.23                           | +0.82  |
| GF Loans                      | 0                    | 0.00                            | 0.00   |
| Reversed Repurchases          | (99,250)             | (0.18)                          | +0.18  |
| <b>Total (All Types)</b>      | <b>\$ 54,788,906</b> | <b>100.00</b>                   |  |

**INVESTMENT ACTIVITY**

|   | FEBRUARY 2006    |                      | JANUARY 2006     |                      |
|---|------------------|----------------------|------------------|----------------------|
|   | <u>NUMBER</u>    | <u>AMOUNT</u>        | <u>NUMBER</u>    | <u>AMOUNT</u>        |
| Pooled Money                                    | 561              | \$ 26,689,453        | 457              | \$ 21,902,735        |
| Other   | 6                | 5,161                | 9                | 435,804              |
| Time Deposits                                   | 159              | 3,933,000            | 182              | 4,839,190            |
| <b>Totals</b>                                   | <b>726</b>       | <b>\$ 30,627,614</b> | <b>648</b>       | <b>\$ 27,177,729</b> |
| <br><b>PMIA Monthly Average Effective Yield</b> | <br><b>4.043</b> |                      | <br><b>3.955</b> |                      |
| <br><b>Year to Date Yield Last Day of Month</b> | <br><b>3.564</b> |                      | <br><b>3.497</b> |                      |

**Pooled Money Investment Account  
Portfolio Composition  
\$54.8 Billion  
02/28/06**



**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>MATURITY</u> | <u>TRANS</u><br><u>YIELD</u> | <u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |       |
|-------------|-------------|---------------------------------|------------------------------|------------------------------|----------------------------|---|--------------------------------|----------------------------------|-------|
| 02/01/06    | REDEMPTIONS |                                 |                              |                              |                            |   |                                |                                  |       |
|             | CD          | W/F                             | 4.260%                       | 02/01/06                     | 4.260                      | \$50,000                                | 28                             | \$165,666.67                     | 4.319 |
|             | CD          | W/F                             | 4.260%                       | 02/01/06                     | 4.260                      | 50,000                                  | 28                             | 165,666.67                       | 4.319 |
|             | CD          | TORONTO                         | 3.950%                       | 02/01/06                     | 3.940                      | 50,000                                  | 132                            | 722,359.45                       | 3.995 |
|             | CD          | TORONTO                         | 3.950%                       | 02/01/06                     | 3.940                      | 50,000                                  | 132                            | 722,359.45                       | 3.995 |
|             | CD          | RB CANADA                       | 3.955%                       | 02/01/06                     | 3.940                      | 50,000                                  | 132                            | 722,372.49                       | 3.995 |
|             | CD          | RB CANADA                       | 3.955%                       | 02/01/06                     | 3.940                      | 50,000                                  | 132                            | 722,372.49                       | 3.995 |
|             | CD          | BNP PARIBAS                     | 3.950%                       | 02/01/06                     | 3.950                      | 50,000                                  | 155                            | 850,347.22                       | 4.005 |
|             | CD          | BNP PARIBAS                     | 3.950%                       | 02/01/06                     | 3.950                      | 50,000                                  | 155                            | 850,347.22                       | 4.005 |
|             | CD          | BNP PARIBAS                     | 3.950%                       | 02/01/06                     | 3.950                      | 50,000                                  | 155                            | 850,347.22                       | 4.005 |
|             | CD          | BNP PARIBAS                     | 3.950%                       | 02/01/06                     | 3.950                      | 50,000                                  | 155                            | 850,347.22                       | 4.005 |
|             | CD          | BARCLAYS                        | 3.955%                       | 02/01/06                     | 3.955                      | 50,000                                  | 155                            | 851,423.61                       | 4.010 |
|             | CD          | BARCLAYS                        | 3.955%                       | 02/01/06                     | 3.955                      | 50,000                                  | 155                            | 851,423.61                       | 4.010 |
|             | CD          | BARCLAYS                        | 3.955%                       | 02/01/06                     | 3.955                      | 50,000                                  | 155                            | 851,423.61                       | 4.010 |
|             | CD          | BARCLAYS                        | 3.955%                       | 02/01/06                     | 3.955                      | 50,000                                  | 155                            | 851,423.61                       | 4.010 |
|             | CP          | NCAT                            |                              | 02/01/06                     | 4.480                      | 25,000                                  | 1                              | 3,111.11                         | 4.543 |
|             | CP          | NCAT                            |                              | 02/01/06                     | 4.480                      | 50,000                                  | 1                              | 6,222.22                         | 4.543 |
|             | CP          | BEAR                            |                              | 02/01/06                     | 4.280                      | 50,000                                  | 27                             | 160,500.00                       | 4.353 |
|             | CP          | BEAR                            |                              | 02/01/06                     | 4.280                      | 50,000                                  | 27                             | 160,500.00                       | 4.353 |
|             | CP          | HSBC                            |                              | 02/01/06                     | 4.300                      | 50,000                                  | 27                             | 161,250.00                       | 4.374 |
|             | CP          | HSBC                            |                              | 02/01/06                     | 4.300                      | 50,000                                  | 27                             | 161,250.00                       | 4.374 |
|             | CP          | GECC                            |                              | 02/01/06                     | 4.270                      | 50,000                                  | 34                             | 201,638.89                       | 4.347 |
|             | CP          | GECC                            |                              | 02/01/06                     | 4.270                      | 50,000                                  | 34                             | 201,638.89                       | 4.347 |
|             | CP          | GECC                            |                              | 02/01/06                     | 4.270                      | 50,000                                  | 34                             | 201,638.89                       | 4.347 |
|             | CP          | GECC                            |                              | 02/01/06                     | 4.270                      | 50,000                                  | 34                             | 201,638.89                       | 4.347 |
|             | CP          | COUNTRY                         |                              | 02/01/06                     | 4.260                      | 50,000                                  | 65                             | 384,583.33                       | 4.353 |
|             | CP          | COUNTRY                         |                              | 02/01/06                     | 4.260                      | 50,000                                  | 65                             | 384,583.33                       | 4.353 |
|             | CP          | NCAT                            |                              | 02/01/06                     | 4.120                      | 15,000                                  | 98                             | 168,233.33                       | 4.225 |
|             | CP          | NCAT                            |                              | 02/01/06                     | 4.120                      | 50,000                                  | 98                             | 560,777.78                       | 4.225 |
|             | CP          | CITIGROUP                       |                              | 02/01/06                     | 4.120                      | 50,000                                  | 98                             | 560,777.78                       | 4.225 |
|             | CP          | TOYOTA                          |                              | 02/01/06                     | 3.860                      | 50,000                                  | 132                            | 707,666.67                       | 3.970 |
|             | CP          | TOYOTA                          |                              | 02/01/06                     | 3.860                      | 50,000                                  | 132                            | 707,666.67                       | 3.970 |
|             | CP          | GECC                            |                              | 02/01/06                     | 3.870                      | 25,000                                  | 132                            | 354,750.00                       | 3.980 |
|             | CP          | GECC                            |                              | 02/01/06                     | 3.870                      | 50,000                                  | 132                            | 709,500.00                       | 3.980 |
|             | CP          | GECC                            |                              | 02/01/06                     | 3.870                      | 50,000                                  | 132                            | 709,500.00                       | 3.980 |
|             | CP          | GECC                            |                              | 02/01/06                     | 3.870                      | 50,000                                  | 132                            | 709,500.00                       | 3.980 |
|             | MTN         | BANK ONE                        | 6.500%                       | 02/01/06                     | 2.510                      | 20,000                                  | 631                            | 903,088.89                       | 2.448 |
|             | MTN         | BANK ONE                        | 6.500%                       | 02/01/06                     | 2.640                      | 20,000                                  | 883                            | 1,344,655.56                     | 2.557 |
|             | MTN         | BANK ONE                        | 6.500%                       | 02/01/06                     | 2.560                      | 22,461                                  | 890                            | 1,476,498.79                     | 2.475 |
|             | MTN         | BANK ONE                        | 6.500%                       | 02/01/06                     | 1.659                      | 20,000                                  | 960                            | 935,488.89                       | 1.587 |
| 02/01/06    | PURCHASES   |                                 |                              |                              |                            |   |                                |                                  |       |
|             | CD          | WA MU, FA                       | 4.730%                       | 07/27/06                     | 4.730                      | 50,000                                  |                                |                                  |       |
|             | CD          | WA MU, FA                       | 4.730%                       | 07/27/06                     | 4.730                      | 50,000                                  |                                |                                  |       |
|             | CD          | SVENSKA                         | 4.750%                       | 07/27/06                     | 4.750                      | 50,000                                  |                                |                                  |       |
|             | CD          | SVENSKA                         | 4.750%                       | 07/27/06                     | 4.750                      | 50,000                                  |                                |                                  |       |
|             | CD          | SVENSKA                         | 4.750%                       | 07/27/06                     | 4.750                      | 50,000                                  |                                |                                  |       |
|             | CP          | SARA LEE                        |                              | 02/08/06                     | 4.510                      | 50,000                                  |                                |                                  |       |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u>                 | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>MATURITY</u> | <u>TRANS</u><br><u>DATE</u> | <u>YIELD</u> | <u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |
|-----------------------------|-------------|---------------------------------|------------------------------|-----------------------------|--------------|----------------------------|---|--------------------------------|----------------------------------|
| <b>02/02/06 REDEMPTIONS</b> |             |                                 |                              |                             |              |                            |   |                                |                                  |
|                             | CD          | W/F                             | 4.270%                       | 02/02/06                    | 4.270        | 50,000                     | 29                                      | 171,986.11                     | 4.329                            |
|                             | CD          | W/F                             | 4.270%                       | 02/02/06                    | 4.270        | 50,000                     | 29                                      | 171,986.11                     | 4.329                            |
|                             | CD          | W/F                             | 4.270%                       | 02/02/06                    | 4.270        | 50,000                     | 29                                      | 171,986.11                     | 4.329                            |
|                             | CD          | W/F                             | 4.270%                       | 02/02/06                    | 4.270        | 50,000                     | 29                                      | 171,986.11                     | 4.329                            |
|                             | CP          | HSBC                            |                              | 02/02/06                    | 4.300        | 50,000                     | 28                                      | 167,222.22                     | 4.374                            |
|                             | CP          | HSBC                            |                              | 02/02/06                    | 4.300        | 50,000                     | 28                                      | 167,222.22                     | 4.374                            |
|                             | CP          | BEAR                            |                              | 02/02/06                    | 4.260        | 50,000                     | 29                                      | 171,583.33                     | 4.334                            |
|                             | CP          | BEAR                            |                              | 02/02/06                    | 4.260        | 50,000                     | 29                                      | 171,583.33                     | 4.334                            |
| <b>02/02/06 PURCHASES</b>   |             |                                 |                              |                             |              |                            |   |                                |                                  |
|                             | AGENCY      | FHLB                            | 4.500%                       | 05/21/07                    | 4.850        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
|                             | TREAS       | BILLS                           |                              | 07/27/06                    | 4.420        | 50,000                     |   |                                |                                  |
| <b>02/03/06 REDEMPTIONS</b> |             |                                 |                              |                             |              |                            |   |                                |                                  |
|                             | CP          | MERRILL                         |                              | 02/03/06                    | 4.490        | 50,000                     | 4                                       | 24,944.44                      | 4.555                            |
|                             | CP          | MERRILL                         |                              | 02/03/06                    | 4.490        | 50,000                     | 4                                       | 24,944.44                      | 4.555                            |
|                             | CP          | BARTON                          |                              | 02/03/06                    | 4.360        | 25,000                     | 9                                       | 27,250.00                      | 4.425                            |
|                             | CP          | BARTON                          |                              | 02/03/06                    | 4.360        | 50,000                     | 9                                       | 54,500.00                      | 4.425                            |
|                             | CP          | W/F                             |                              | 02/03/06                    | 4.400        | 50,000                     | 9                                       | 55,000.00                      | 4.466                            |
|                             | CP          | W/F                             |                              | 02/03/06                    | 4.400        | 50,000                     | 9                                       | 55,000.00                      | 4.466                            |
|                             | CP          | W/F                             |                              | 02/03/06                    | 4.400        | 50,000                     | 9                                       | 55,000.00                      | 4.466                            |
|                             | CP          | W/F                             |                              | 02/03/06                    | 4.400        | 50,000                     | 9                                       | 55,000.00                      | 4.466                            |
|                             | CP          | BARTON                          |                              | 02/03/06                    | 4.310        | 50,000                     | 10                                      | 59,861.11                      | 4.375                            |
|                             | CP          | BARTON                          |                              | 02/03/06                    | 4.310        | 50,000                     | 10                                      | 59,861.11                      | 4.375                            |
|                             | CP          | BARTON                          |                              | 02/03/06                    | 4.310        | 50,000                     | 10                                      | 59,861.11                      | 4.375                            |
|                             | CP          | CITIGROUP                       |                              | 02/03/06                    | 4.300        | 50,000                     | 11                                      | 65,694.44                      | 4.365                            |
|                             | CP          | CITIGROUP                       |                              | 02/03/06                    | 4.300        | 50,000                     | 11                                      | 65,694.44                      | 4.365                            |
|                             | CP          | CITIGROUP                       |                              | 02/03/06                    | 4.300        | 50,000                     | 11                                      | 65,694.44                      | 4.365                            |
|                             | CP          | CITIGROUP                       |                              | 02/03/06                    | 4.300        | 50,000                     | 11                                      | 65,694.44                      | 4.365                            |
| <b>02/03/06 PURCHASES</b>   |             |                                 |                              |                             |              |                            |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |
|                             | CP          | GECC                            |                              | 02/06/06                    | 4.460        | 50,000                     |   |                                |                                  |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>MATURITY</u> | <u>TRANS</u><br><u>YIELD</u> | <u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |       |
|-------------|-----------------------|---------------------------------|------------------------------|------------------------------|----------------------------|---|--------------------------------|----------------------------------|-------|
| 02/03/06    | PURCHASES (continued) |                                 |                              |                              |                            |   |                                |                                  |       |
|             | CP                    | GECC                            | 02/06/06                     | 4.460                        | 50,000                     |   |                                |                                  |       |
| 02/06/06    | REDEMPTIONS           |                                 |                              |                              |                            |   |                                |                                  |       |
|             | BN                    | B/A                             | 3.950%                       | 02/06/06                     | 3.950                      | 50,000                                  | 137                            | 751,597.22                       | 4.005 |
|             | BN                    | B/A                             | 3.950%                       | 02/06/06                     | 3.950                      | 50,000                                  | 137                            | 751,597.22                       | 4.005 |
|             | BN                    | B/A                             | 3.950%                       | 02/06/06                     | 3.950                      | 50,000                                  | 137                            | 751,597.22                       | 4.005 |
|             | BN                    | B/A                             | 3.950%                       | 02/06/06                     | 3.950                      | 50,000                                  | 137                            | 751,597.22                       | 4.005 |
|             | CD                    | CALYON                          | 3.960%                       | 02/06/06                     | 3.960                      | 50,000                                  | 137                            | 753,500.00                       | 4.015 |
|             | CD                    | CALYON                          | 3.960%                       | 02/06/06                     | 3.960                      | 50,000                                  | 137                            | 753,500.00                       | 4.015 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | GECC                            |                              | 02/06/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        | 4.524 |
|             | CP                    | BEAR                            |                              | 02/06/06                     | 4.310                      | 50,000                                  | 40                             | 239,444.44                       | 4.391 |
|             | CP                    | BEAR                            |                              | 02/06/06                     | 4.310                      | 50,000                                  | 40                             | 239,444.44                       | 4.391 |
|             | CP                    | NCAT                            |                              | 02/06/06                     | 4.230                      | 50,000                                  | 81                             | 475,875.00                       | 4.330 |
|             | CP                    | NCAT                            |                              | 02/06/06                     | 4.230                      | 50,000                                  | 81                             | 475,875.00                       | 4.330 |
| 02/06/06    | PURCHASES             |                                 |                              |                              |                            |   |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/07/06                     | 4.490                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/07/06                     | 4.490                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/07/06                     | 4.490                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/07/06                     | 4.490                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/07/06                     | 4.490                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/07/06                     | 4.490                      | 50,000                                  |                                |                                  |       |
|             | CP                    | NCAT                            |                              | 02/07/06                     | 4.500                      | 50,000                                  |                                |                                  |       |
|             | CP                    | NCAT                            |                              | 02/07/06                     | 4.500                      | 50,000                                  |                                |                                  |       |
|             | CP                    | MERRILL                         |                              | 02/14/06                     | 4.500                      | 35,000                                  |                                |                                  |       |
|             | CP                    | MERRILL                         |                              | 02/14/06                     | 4.500                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/14/06                     | 4.470                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/14/06                     | 4.470                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/14/06                     | 4.470                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/14/06                     | 4.470                      | 50,000                                  |                                |                                  |       |
|             | CP                    | DEERE                           |                              | 03/13/06                     | 4.550                      | 29,000                                  |                                |                                  |       |
|             | CP                    | TEXTRON                         |                              | 03/13/06                     | 4.550                      | 30,000                                  |                                |                                  |       |
|             | CP                    | NISSAN                          |                              | 03/13/06                     | 4.550                      | 41,600                                  |                                |                                  |       |
|             | MTN                   | JP MORGAN                       | 5.350%                       | 03/01/07                     | 4.916                      | 17,640                                  |                                |                                  |       |
|             | TREAS                 | BILLS                           |                              | 07/27/06                     | 4.458                      | 50,000                                  |                                |                                  |       |
|             | TREAS                 | BILLS                           |                              | 07/27/06                     | 4.458                      | 50,000                                  |                                |                                  |       |



**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u>                 | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>DATE</u> | <u>MATURITY</u><br><u>YIELD</u> | <u>TRANS</u><br><u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |
|-----------------------------|-------------|---------------------------------|--------------------------|---------------------------------|--|---|--------------------------------|----------------------------------|
| <b>02/07/06 REDEMPTIONS</b> |             |                                 |                          |                                 |  |   |                                |                                  |
|                             | CP          | GECC                            | 02/07/06                 | 4.490                           | 50,000                                     | 1                                       | 6,236.11                       | 4.553                            |
|                             | CP          | GECC                            | 02/07/06                 | 4.490                           | 50,000                                     | 1                                       | 6,236.11                       | 4.553                            |
|                             | CP          | GECC                            | 02/07/06                 | 4.490                           | 50,000                                     | 1                                       | 6,236.11                       | 4.553                            |
|                             | CP          | GECC                            | 02/07/06                 | 4.490                           | 50,000                                     | 1                                       | 6,236.11                       | 4.553                            |
|                             | CP          | GECC                            | 02/07/06                 | 4.490                           | 50,000                                     | 1                                       | 6,236.11                       | 4.553                            |
|                             | CP          | GECC                            | 02/07/06                 | 4.490                           | 50,000                                     | 1                                       | 6,236.11                       | 4.553                            |
|                             | CP          | NCAT                            | 02/07/06                 | 4.500                           | 50,000                                     | 1                                       | 6,250.00                       | 4.563                            |
|                             | CP          | NCAT                            | 02/07/06                 | 4.500                           | 50,000                                     | 1                                       | 6,250.00                       | 4.563                            |
| <b>02/07/06 PURCHASES</b>   |             |                                 |                          |                                 |  |   |                                |                                  |
|                             | AGENCY      | FHLMC                           | 2.375%                   | 02/15/07                        | 4.878                                      | 30,000                                  |                                |                                  |
|                             | AGENCY      | FHLMC                           | 2.375%                   | 02/15/07                        | 4.878                                      | 50,000                                  |                                |                                  |
|                             | CP          | AMER EXP                        |                          | 02/08/06                        | 4.380                                      | 35,000                                  |                                |                                  |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  |                                |                                  |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  |                                |                                  |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  |                                |                                  |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  |                                |                                  |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  |                                |                                  |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  |                                |                                  |
|                             | CP          | CITIGROUP                       |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | CITIGROUP                       |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | NCAT                            |                          | 02/08/06                        | 4.470                                      | 30,000                                  |                                |                                  |
|                             | CP          | NCAT                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | CP          | NCAT                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  |                                |                                  |
|                             | MTN         | COUNTRY                         | 5.500%                   | 02/01/07                        | 5.010                                      | 7,000                                   |                                |                                  |
| <b>02/08/06 REDEMPTIONS</b> |             |                                 |                          |                                 |  |   |                                |                                  |
|                             | CP          | AMER EXP                        |                          | 02/08/06                        | 4.380                                      | 35,000                                  | 1                              | 4,258.33                         |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  | 1                              | 6,152.78                         |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  | 1                              | 6,152.78                         |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  | 1                              | 6,152.78                         |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  | 1                              | 6,152.78                         |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  | 1                              | 6,152.78                         |
|                             | CP          | W/F                             |                          | 02/08/06                        | 4.430                                      | 50,000                                  | 1                              | 6,152.78                         |
|                             | CP          | CITIGROUP                       |                          | 02/08/06                        | 4.470                                      | 50,000                                  | 1                              | 6,208.33                         |
|                             | CP          | CITIGROUP                       |                          | 02/08/06                        | 4.470                                      | 50,000                                  | 1                              | 6,208.33                         |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  | 1                              | 6,208.33                         |
|                             | CP          | GECC                            |                          | 02/08/06                        | 4.470                                      | 50,000                                  | 1                              | 6,208.33                         |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>DATE</u> | <u>MATURITY</u><br><u>YIELD</u> | <u>TRANS</u><br><u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |
|-------------|--------------------------------|---------------------------------|--------------------------|---------------------------------|--|---|--------------------------------|----------------------------------|
| 02/08/06    | <b>REDEMPTIONS (continued)</b> |                                 |                          |                                 |  |   |                                |                                  |
|             | CP                             | GECC                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | GECC                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | GECC                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | GECC                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | GECC                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | GECC                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | GECC                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | NCAT                            | 02/08/06                 | 4.470                           | 30,000                                     | 1                                       | 3,725.00                       | 4.533                            |
|             | CP                             | NCAT                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | NCAT                            | 02/08/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | SARA LEE                        | 02/08/06                 | 4.510                           | 50,000                                     | 7                                       | 43,847.22                      | 4.577                            |
|             | DISC NOTES                     | FHLB                            | 02/08/06                 | 3.800                           | 50,000                                     | 140                                     | 738,888.89                     | 3.911                            |
|             | DISC NOTES                     | FHLB                            | 02/08/06                 | 3.800                           | 50,000                                     | 140                                     | 738,888.89                     | 3.911                            |
|             | DISC NOTES                     | FHLB                            | 02/08/06                 | 3.800                           | 50,000                                     | 140                                     | 738,888.89                     | 3.911                            |
|             | DISC NOTES                     | FHLB                            | 02/08/06                 | 3.800                           | 50,000                                     | 140                                     | 738,888.89                     | 3.911                            |
| 02/08/06    | <b>PURCHASES</b>               |                                 |                          |                                 |  |   |                                |                                  |
|             | CP                             | CITIGROUP                       | 02/09/06                 | 4.470                           | 50,000                                     |   |                                |                                  |
|             | CP                             | CITIGROUP                       | 02/09/06                 | 4.470                           | 50,000                                     |   |                                |                                  |
|             | CP                             | GECC                            | 02/10/06                 | 4.430                           | 50,000                                     |   |                                |                                  |
|             | CP                             | GECC                            | 02/10/06                 | 4.430                           | 50,000                                     |   |                                |                                  |
|             | CP                             | GECC                            | 02/10/06                 | 4.430                           | 50,000                                     |   |                                |                                  |
|             | CP                             | GECC                            | 02/10/06                 | 4.430                           | 50,000                                     |   |                                |                                  |
| 02/09/06    | <b>RRS</b>                     |                                 |                          |                                 |  |   |                                |                                  |
|             | TREAS                          | BILLS                           | 03/30/06                 | 4.150                           | 50,000                                     |   |                                |                                  |
|             | TREAS                          | BILLS                           | 03/30/06                 | 4.150                           | 50,000                                     |   |                                |                                  |
| 02/09/06    | <b>REDEMPTIONS</b>             |                                 |                          |                                 |  |   |                                |                                  |
|             | CP                             | CITIGROUP                       | 02/09/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | CITIGROUP                       | 02/09/06                 | 4.470                           | 50,000                                     | 1                                       | 6,208.33                       | 4.533                            |
|             | CP                             | BARTON                          | 02/09/06                 | 4.490                           | 31,229                                     | 10                                      | 38,949.50                      | 4.558                            |
|             | CP                             | BARTON                          | 02/09/06                 | 4.490                           | 50,000                                     | 10                                      | 62,361.11                      | 4.558                            |
|             | CP                             | SARA LEE                        | 02/09/06                 | 4.520                           | 10,000                                     | 13                                      | 16,322.22                      | 4.590                            |
|             | CP                             | SARA LEE                        | 02/09/06                 | 4.520                           | 50,000                                     | 13                                      | 81,611.11                      | 4.590                            |
|             | CP                             | BARTON                          | 02/09/06                 | 4.360                           | 10,000                                     | 17                                      | 20,588.89                      | 4.430                            |
|             | CP                             | BARTON                          | 02/09/06                 | 4.360                           | 50,000                                     | 17                                      | 102,944.44                     | 4.430                            |
|             | CP                             | FCAR                            | 02/09/06                 | 4.340                           | 15,000                                     | 31                                      | 56,058.33                      | 4.417                            |
|             | CP                             | FCAR                            | 02/09/06                 | 4.340                           | 50,000                                     | 31                                      | 186,861.11                     | 4.417                            |
| 02/09/06    | <b>PURCHASES g/</b>            |                                 |                          |                                 |  |   |                                |                                  |
|             | CP                             | HSBC                            | 03/02/06                 | 4.500                           | 50,000                                     |   |                                |                                  |
|             | CP                             | HSBC                            | 03/02/06                 | 4.500                           | 50,000                                     |   |                                |                                  |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u>                  | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>DATE</u> | <u>MATURITY</u><br><u>YIELD</u> | <u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |
|------------------------------|-------------|---------------------------------|--------------------------|---------------------------------|----------------------------|---|--------------------------------|----------------------------------|
| <b>02/10/06 SALES</b>        |             |                                 |                          |                                 |                            |   |                                |                                  |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.468                           | 50,000                     | 8                                       | 38,093.75                      | 3.552                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.468                           | 50,000                     | 8                                       | 38,093.75                      | 3.552                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.470                           | 50,000                     | 8                                       | 37,513.89                      | 3.498                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.470                           | 50,000                     | 8                                       | 37,513.89                      | 3.498                            |
| <b>02/10/06 REDEMPTIONS</b>  |             |                                 |                          |                                 |                            |   |                                |                                  |
|                              | CP          | GECC                            | 02/10/06                 | 4.430                           | 50,000                     | 2                                       | 12,305.56                      | 4.493                            |
|                              | CP          | GECC                            | 02/10/06                 | 4.430                           | 50,000                     | 2                                       | 12,305.56                      | 4.493                            |
|                              | CP          | GECC                            | 02/10/06                 | 4.430                           | 50,000                     | 2                                       | 12,305.56                      | 4.493                            |
|                              | CP          | GECC                            | 02/10/06                 | 4.430                           | 50,000                     | 2                                       | 12,305.56                      | 4.493                            |
|                              | CP          | HSBC                            | 02/10/06                 | 4.490                           | 30,000                     | 11                                      | 41,158.33                      | 4.559                            |
| <b>02/10/06 NO PURCHASES</b> |             |                                 |                          |                                 |                            |   |                                |                                  |
| <b>02/14/06 SALES</b>        |             |                                 |                          |                                 |                            |   |                                |                                  |
|                              | TREAS       | BILLS                           | 06/29/06                 | 4.475                           | 50,000                     | 28                                      | 126,486.11                     | 3.363                            |
|                              | TREAS       | BILLS                           | 06/29/06                 | 4.475                           | 50,000                     | 28                                      | 126,486.11                     | 3.363                            |
|                              | TREAS       | BILLS                           | 06/29/06                 | 4.475                           | 50,000                     | 28                                      | 126,486.11                     | 3.363                            |
|                              | TREAS       | BILLS                           | 06/29/06                 | 4.475                           | 50,000                     | 28                                      | 126,486.11                     | 3.363                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.505                           | 50,000                     | 8                                       | 38,774.31                      | 3.615                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.505                           | 50,000                     | 8                                       | 38,774.31                      | 3.615                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.505                           | 50,000                     | 12                                      | 54,423.62                      | 3.383                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.505                           | 50,000                     | 12                                      | 54,423.62                      | 3.383                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.505                           | 50,000                     | 12                                      | 54,423.62                      | 3.383                            |
|                              | TREAS       | BILLS                           | 07/27/06                 | 4.505                           | 50,000                     | 12                                      | 54,423.62                      | 3.383                            |
| <b>02/14/06 REDEMPTIONS</b>  |             |                                 |                          |                                 |                            |   |                                |                                  |
|                              | CP          | GECC                            | 02/14/06                 | 4.470                           | 50,000                     | 8                                       | 49,666.67                      | 4.537                            |
|                              | CP          | GECC                            | 02/14/06                 | 4.470                           | 50,000                     | 8                                       | 49,666.67                      | 4.537                            |
|                              | CP          | GECC                            | 02/14/06                 | 4.470                           | 50,000                     | 8                                       | 49,666.67                      | 4.537                            |
|                              | CP          | GECC                            | 02/14/06                 | 4.470                           | 50,000                     | 8                                       | 49,666.67                      | 4.537                            |
|                              | CP          | MERRILL                         | 02/14/06                 | 4.500                           | 35,000                     | 8                                       | 35,000.00                      | 4.567                            |
|                              | CP          | MERRILL                         | 02/14/06                 | 4.500                           | 50,000                     | 8                                       | 50,000.00                      | 4.567                            |
|                              | CP          | HSBC                            | 02/14/06                 | 4.490                           | 50,000                     | 15                                      | 93,541.67                      | 4.561                            |
|                              | CP          | HSBC                            | 02/14/06                 | 4.490                           | 50,000                     | 15                                      | 93,541.67                      | 4.561                            |
|                              | CP          | GECC                            | 02/14/06                 | 3.850                           | 50,000                     | 152                                     | 812,777.78                     | 3.968                            |
|                              | CP          | GECC                            | 02/14/06                 | 3.850                           | 50,000                     | 152                                     | 812,777.78                     | 3.968                            |
|                              | CP          | GECC                            | 02/14/06                 | 3.850                           | 50,000                     | 152                                     | 812,777.78                     | 3.968                            |
|                              | CP          | GECC                            | 02/14/06                 | 3.850                           | 50,000                     | 152                                     | 812,777.78                     | 3.968                            |
| <b>02/14/06 PURCHASES</b>    |             |                                 |                          |                                 |                            |   |                                |                                  |
|                              | BN          | WORLD                           | 4.640%                   | 05/02/06                        | 4.650                      | 50,000                                  |                                |                                  |
|                              | BN          | WORLD                           | 4.640%                   | 05/02/06                        | 4.650                      | 50,000                                  |                                |                                  |
|                              | CD          | ABN AMRO                        | 4.820%                   | 07/27/06                        | 4.820                      | 50,000                                  |                                |                                  |
|                              | CD          | ABN AMRO                        | 4.820%                   | 07/27/06                        | 4.820                      | 50,000                                  |                                |                                  |
|                              | CD          | BNP PARIBAS                     | 4.820%                   | 07/27/06                        | 4.820                      | 50,000                                  |                                |                                  |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u>                  | <u>a/ DESCRIPTION</u> | <u>a/</u> | <u>MATURITY DATE</u> | <u>TRANS YIELD</u> | <u>PAR (000)</u> | <u>d/ DAYS HELD</u> | <u>AMOUNT EARNED</u> | <u>EFFECTIVE YIELD</u> |
|-------------|------------------------------|-----------------------|-----------|----------------------|--------------------|------------------|---------------------|----------------------|------------------------|
| 02/14/06    | <b>PURCHASES (continued)</b> |                       |           |                      |                    |                  |                     |                      |                        |
|             | CD                           | BNP PARIBAS           | 4.820%    | 07/27/06             | 4.820              | 50,000           |                     |                      |                        |
|             | CD                           | CALYON                | 4.855%    | 07/27/06             | 4.855              | 50,000           |                     |                      |                        |
|             | CD                           | CALYON                | 4.855%    | 07/27/06             | 4.855              | 50,000           |                     |                      |                        |
|             | CP                           | GECC                  |           | 02/15/06             | 4.450              | 50,000           |                     |                      |                        |
|             | CP                           | GECC                  |           | 02/15/06             | 4.450              | 50,000           |                     |                      |                        |
|             | CP                           | GECC                  |           | 02/15/06             | 4.450              | 50,000           |                     |                      |                        |
|             | CP                           | GECC                  |           | 02/15/06             | 4.450              | 50,000           |                     |                      |                        |
|             | DISC NOTES                   | FHLMC                 |           | 06/19/06             | 4.540              | 50,000           |                     |                      |                        |
|             | DISC NOTES                   | FHLMC                 |           | 06/19/06             | 4.540              | 50,000           |                     |                      |                        |
|             | DISC NOTES                   | FHLMC                 |           | 07/25/06             | 4.620              | 50,000           |                     |                      |                        |
|             | DISC NOTES                   | FHLMC                 |           | 07/25/06             | 4.620              | 50,000           |                     |                      |                        |
|             | TREAS                        | BILLS                 |           | 07/27/06             | 4.500              | 50,000           |                     |                      |                        |
| 02/15/06    | <b>REDEMPTIONS</b>           |                       |           |                      |                    |                  |                     |                      |                        |
|             | AGENCY                       | FHLB                  | 2.375%    | 02/15/06             | 2.300              | 50,000           | 657                 | 2,066,402.78         | 2.293                  |
|             | AGENCY                       | FHLB                  | 2.375%    | 02/15/06             | 2.300              | 50,000           | 657                 | 2,066,402.78         | 2.293                  |
|             | CB                           | B/A                   | 6.200%    | 02/15/06             | 2.530              | 13,480           | 651                 | 631,702.76           | 2.471                  |
|             | CD                           | CIBC                  | 4.490%    | 02/15/06             | 4.490              | 50,000           | 16                  | 99,777.78            | 4.552                  |
|             | CD                           | CIBC                  | 4.490%    | 02/15/06             | 4.490              | 50,000           | 16                  | 99,777.78            | 4.552                  |
|             | CD                           | W/F                   | 4.430%    | 02/15/06             | 4.430              | 50,000           | 23                  | 141,513.89           | 4.492                  |
|             | CD                           | W/F                   | 4.430%    | 02/15/06             | 4.430              | 50,000           | 23                  | 141,513.89           | 4.492                  |
|             | CD                           | W/F                   | 4.410%    | 02/15/06             | 4.410              | 50,000           | 26                  | 159,250.00           | 4.471                  |
|             | CD                           | W/F                   | 4.410%    | 02/15/06             | 4.410              | 50,000           | 26                  | 159,250.00           | 4.471                  |
|             | CD                           | W/F                   | 4.350%    | 02/15/06             | 4.350              | 50,000           | 40                  | 241,666.67           | 4.410                  |
|             | CD                           | W/F                   | 4.350%    | 02/15/06             | 4.350              | 50,000           | 40                  | 241,666.67           | 4.410                  |
|             | CP                           | GECC                  |           | 02/15/06             | 4.450              | 50,000           | 1                   | 6,180.56             | 4.512                  |
|             | CP                           | GECC                  |           | 02/15/06             | 4.450              | 50,000           | 1                   | 6,180.56             | 4.512                  |
|             | CP                           | GECC                  |           | 02/15/06             | 4.450              | 50,000           | 1                   | 6,180.56             | 4.512                  |
|             | CP                           | GECC                  |           | 02/15/06             | 4.450              | 50,000           | 1                   | 6,180.56             | 4.512                  |
|             | CP                           | BARTON                |           | 02/15/06             | 4.490              | 40,000           | 19                  | 94,788.89            | 4.563                  |
|             | CP                           | DEERE                 |           | 02/15/06             | 4.420              | 25,000           | 23                  | 70,597.22            | 4.494                  |
|             | CP                           | GE CO                 |           | 02/15/06             | 4.370              | 50,000           | 26                  | 157,805.56           | 4.445                  |
|             | CP                           | GE CO                 |           | 02/15/06             | 4.370              | 50,000           | 26                  | 157,805.56           | 4.445                  |
|             | CP                           | DEERE                 |           | 02/15/06             | 4.430              | 25,000           | 27                  | 83,062.50            | 4.506                  |
|             | CP                           | W/F                   |           | 02/15/06             | 4.380              | 50,000           | 27                  | 164,250.00           | 4.455                  |
|             | CP                           | W/F                   |           | 02/15/06             | 4.380              | 50,000           | 27                  | 164,250.00           | 4.455                  |
|             | CP                           | GECC                  |           | 02/15/06             | 4.340              | 50,000           | 29                  | 174,805.56           | 4.416                  |
|             | CP                           | GECC                  |           | 02/15/06             | 4.340              | 50,000           | 29                  | 174,805.56           | 4.416                  |
|             | CP                           | FCAR                  |           | 02/15/06             | 4.340              | 13,000           | 40                  | 62,688.89            | 4.422                  |
| 02/15/06    | <b>PURCHASES</b>             |                       |           |                      |                    |                  |                     |                      |                        |
|             | AGENCY                       | FHLB                  | 4.875%    | 02/15/07             | 4.875              | 50,000           |                     |                      |                        |
|             | AGENCY                       | FHLB                  | 4.875%    | 02/15/07             | 4.880              | 50,000           |                     |                      |                        |
|             | CP                           | NCAT                  |           | 03/09/06             | 4.500              | 50,000           |                     |                      |                        |
|             | CP                           | NCAT                  |           | 03/09/06             | 4.500              | 50,000           |                     |                      |                        |
|             | CP                           | U/B CALIF             |           | 03/13/06             | 4.500              | 50,000           |                     |                      |                        |
|             | CP                           | U/B CALIF             |           | 03/13/06             | 4.500              | 50,000           |                     |                      |                        |
|             | CP                           | W/F                   |           | 03/13/06             | 4.500              | 50,000           |                     |                      |                        |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u>           | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>MATURITY</u> | <u>TRANS</u><br><u>YIELD</u> | <u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |       |
|-------------|-----------------------|---------------------------------|------------------------------|------------------------------|----------------------------|---|--------------------------------|----------------------------------|-------|
| 02/15/06    | PURCHASES (continued) |                                 |                              |                              |                            |   |                                |                                  |       |
|             | CP                    | W/F                             | 03/13/06                     | 4.500                        | 50,000                     |   |                                |                                  |       |
|             | CP                    | W/F                             | 03/13/06                     | 4.500                        | 50,000                     |   |                                |                                  |       |
| 02/16/06    | REDEMPTIONS           |                                 |                              |                              |                            |   |                                |                                  |       |
|             | BN                    | WORLD                           | 4.230%                       | 02/16/06                     | 4.240                      | 50,000                                  | 101                            | 594,761.29                       | 4.299 |
|             | BN                    | WORLD                           | 4.230%                       | 02/16/06                     | 4.240                      | 50,000                                  | 101                            | 594,761.29                       | 4.299 |
|             | BN                    | WORLD                           | 4.230%                       | 02/16/06                     | 4.240                      | 50,000                                  | 101                            | 594,761.29                       | 4.299 |
|             | BN                    | WORLD                           | 4.230%                       | 02/16/06                     | 4.240                      | 50,000                                  | 101                            | 594,761.29                       | 4.299 |
|             | CP                    | CRC                             |                              | 02/16/06                     | 4.340                      | 50,000                                  | 56                             | 337,555.56                       | 4.430 |
|             | CP                    | CRC                             |                              | 02/16/06                     | 4.340                      | 50,000                                  | 56                             | 337,555.56                       | 4.430 |
|             | CP                    | CRC                             |                              | 02/16/06                     | 4.340                      | 50,000                                  | 56                             | 337,555.56                       | 4.430 |
|             | CP                    | CRC                             |                              | 02/16/06                     | 4.340                      | 50,000                                  | 66                             | 397,833.33                       | 4.436 |
|             | CP                    | CRC                             |                              | 02/16/06                     | 4.340                      | 50,000                                  | 66                             | 397,833.33                       | 4.436 |
|             | CP                    | CRC                             |                              | 02/16/06                     | 4.340                      | 50,000                                  | 66                             | 397,833.33                       | 4.436 |
|             | CP                    | CRC                             |                              | 02/16/06                     | 4.340                      | 50,000                                  | 66                             | 397,833.33                       | 4.436 |
|             | CP                    | CRC                             |                              | 02/16/06                     | 4.270                      | 30,000                                  | 79                             | 281,108.33                       | 4.370 |
|             | CP                    | NCAT                            |                              | 02/16/06                     | 4.230                      | 25,000                                  | 91                             | 267,312.50                       | 4.335 |
| 02/16/06    | PURCHASES             |                                 |                              |                              |                            |   |                                |                                  |       |
|             | AGENCY                | FHLB                            | 4.875%                       | 02/13/07                     | 4.951                      | 50,000                                  |                                |                                  |       |
|             | CD                    | U/B CALIF                       | 4.500%                       | 03/13/06                     | 4.500                      | 50,000                                  |                                |                                  |       |
|             | CD                    | U/B CALIF                       | 4.500%                       | 03/13/06                     | 4.500                      | 50,000                                  |                                |                                  |       |
|             | CD                    | U/B CALIF                       | 4.500%                       | 03/13/06                     | 4.500                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  |                                |                                  |       |
|             | CP                    | NCAT                            |                              | 03/08/06                     | 4.500                      | 45,000                                  |                                |                                  |       |
|             | CP                    | NCAT                            |                              | 03/08/06                     | 4.500                      | 50,000                                  |                                |                                  |       |
|             | CP                    | BARTON                          |                              | 03/17/06                     | 4.510                      | 17,117                                  |                                |                                  |       |
|             | CP                    | BARTON                          |                              | 03/17/06                     | 4.510                      | 50,000                                  |                                |                                  |       |
|             | CP                    | TEXT FIN                        |                              | 03/20/06                     | 4.550                      | 25,000                                  |                                |                                  |       |
|             | CP                    | CAFCO                           |                              | 05/09/06                     | 4.630                      | 50,000                                  |                                |                                  |       |
|             | CP                    | EDISON                          |                              | 05/17/06                     | 4.650                      | 15,000                                  |                                |                                  |       |
|             | CP                    | EDISON                          |                              | 05/17/06                     | 4.650                      | 50,000                                  |                                |                                  |       |
|             | CP                    | EDISON                          |                              | 05/17/06                     | 4.650                      | 50,000                                  |                                |                                  |       |
|             | CP                    | DISNEY                          |                              | 05/17/06                     | 4.660                      | 25,000                                  |                                |                                  |       |
| 02/17/06    | REDEMPTIONS           |                                 |                              |                              |                            |   |                                |                                  |       |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  | 1                              | 6,194.44                         | 4.523 |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  | 1                              | 6,194.44                         | 4.523 |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  | 1                              | 6,194.44                         | 4.523 |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  | 1                              | 6,194.44                         | 4.523 |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  | 1                              | 6,194.44                         | 4.523 |
|             | CP                    | GECC                            |                              | 02/17/06                     | 4.460                      | 50,000                                  | 1                              | 6,194.44                         | 4.523 |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>MATURITY</u> | <u>TRANS</u><br><u>YIELD</u> | <u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |
|-------------|--------------------------------|---------------------------------|------------------------------|------------------------------|----------------------------|---|--------------------------------|----------------------------------|
| 02/17/06    | <b>REDEMPTIONS (continued)</b> |                                 |                              |                              |                            |   |                                |                                  |
|             | CP                             | PREFCO                          | 02/17/06                     | 4.420                        | 14,371                     | 29                                      | 51,168.74                      | 4.497                            |
|             | CP                             | PREFCO                          | 02/17/06                     | 4.420                        | 50,000                     | 29                                      | 178,027.78                     | 4.497                            |
| 02/17/06    | <b>PURCHASES</b>               |                                 |                              |                              |                            |   |                                |                                  |
|             | BN                             | WORLD                           | 4.680%                       | 05/17/06                     | 4.680                      | 50,000                                  |                                |                                  |
|             | BN                             | WORLD                           | 4.680%                       | 05/17/06                     | 4.680                      | 50,000                                  |                                |                                  |
|             | CD                             | WA MU, FA                       | 4.810%                       | 07/19/06                     | 4.810                      | 40,000                                  |                                |                                  |
|             | CD                             | WA MU, FA                       | 4.810%                       | 07/19/06                     | 4.810                      | 50,000                                  |                                |                                  |
|             | CP                             | GECC                            |                              | 03/13/06                     | 4.490                      | 50,000                                  |                                |                                  |
|             | CP                             | GECC                            |                              | 03/13/06                     | 4.490                      | 50,000                                  |                                |                                  |
|             | CP                             | GECC                            |                              | 03/13/06                     | 4.490                      | 50,000                                  |                                |                                  |
|             | CP                             | GECC                            |                              | 03/13/06                     | 4.490                      | 50,000                                  |                                |                                  |
|             | CP                             | GECC                            |                              | 03/13/06                     | 4.490                      | 50,000                                  |                                |                                  |
|             | CP                             | GECC                            |                              | 03/13/06                     | 4.490                      | 50,000                                  |                                |                                  |
|             | CP                             | DEERE                           |                              | 03/30/06                     | 4.560                      | 35,000                                  |                                |                                  |
|             | CP                             | CITIGROUP                       |                              | 06/01/06                     | 4.670                      | 50,000                                  |                                |                                  |
|             | CP                             | CITIGROUP                       |                              | 06/01/06                     | 4.670                      | 50,000                                  |                                |                                  |
|             | CP                             | CITIGROUP                       |                              | 06/01/06                     | 4.670                      | 50,000                                  |                                |                                  |
|             | CP                             | CITIGROUP                       |                              | 06/01/06                     | 4.670                      | 50,000                                  |                                |                                  |
| 02/21/06    | <b>REDEMPTIONS</b>             |                                 |                              |                              |                            |   |                                |                                  |
|             | CD                             | W/F                             | 4.500%                       | 02/21/06                     | 4.500                      | 50,000                                  | 22                             | 137,500.00                       |
|             | CD                             | W/F                             | 4.500%                       | 02/21/06                     | 4.500                      | 50,000                                  | 22                             | 137,500.00                       |
|             | CD                             | W/F                             | 4.500%                       | 02/21/06                     | 4.500                      | 50,000                                  | 22                             | 137,500.00                       |
|             | CD                             | W/F                             | 4.500%                       | 02/21/06                     | 4.500                      | 50,000                                  | 22                             | 137,500.00                       |
|             | CP                             | GEN MILLS                       |                              | 02/21/06                     | 4.560                      | 30,000                                  | 22                             | 83,600.00                        |
|             | CP                             | GECC                            |                              | 02/21/06                     | 3.850                      | 50,000                                  | 159                            | 850,208.33                       |
|             | CP                             | GECC                            |                              | 02/21/06                     | 3.850                      | 50,000                                  | 159                            | 850,208.33                       |
|             | CP                             | GECC                            |                              | 02/21/06                     | 3.850                      | 50,000                                  | 159                            | 850,208.33                       |
|             | CP                             | GECC                            |                              | 02/21/06                     | 3.850                      | 50,000                                  | 159                            | 850,208.33                       |
|             | CP                             | GECC                            |                              | 02/21/06                     | 3.850                      | 50,000                                  | 159                            | 850,208.33                       |
|             | CP                             | GECC                            |                              | 02/21/06                     | 3.850                      | 50,000                                  | 159                            | 850,208.33                       |
|             | CP                             | GECC                            |                              | 02/21/06                     | 3.850                      | 50,000                                  | 159                            | 850,208.33                       |
|             | CP                             | GECC                            |                              | 02/21/06                     | 3.850                      | 50,000                                  | 159                            | 850,208.33                       |
| 02/21/06    | <b>PURCHASES</b>               |                                 |                              |                              |                            |   |                                |                                  |
|             | CD                             | U/B CALIF                       | 4.520%                       | 03/28/06                     | 4.520                      | 25,000                                  |                                |                                  |
|             | CD                             | U/B CALIF                       | 4.520%                       | 03/28/06                     | 4.520                      | 50,000                                  |                                |                                  |
|             | CP                             | CITIGROUP                       |                              | 02/22/06                     | 4.500                      | 50,000                                  |                                |                                  |
|             | CP                             | CITIGROUP                       |                              | 02/22/06                     | 4.500                      | 50,000                                  |                                |                                  |
|             | CP                             | CITIGROUP                       |                              | 02/22/06                     | 4.500                      | 50,000                                  |                                |                                  |
|             | CP                             | CITIGROUP                       |                              | 02/22/06                     | 4.500                      | 50,000                                  |                                |                                  |
|             | CP                             | GEN MILLS                       |                              | 03/27/06                     | 4.570                      | 20,000                                  |                                |                                  |
|             | CP                             | TEXT FIN                        |                              | 03/27/06                     | 4.550                      | 25,000                                  |                                |                                  |
|             | CP                             | DEERE                           |                              | 03/30/06                     | 4.550                      | 30,000                                  |                                |                                  |
|             | CP                             | GE CO                           |                              | 03/30/06                     | 4.530                      | 50,000                                  |                                |                                  |
|             | CP                             | GE CO                           |                              | 03/30/06                     | 4.530                      | 50,000                                  |                                |                                  |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>a/</u><br><u>TYPE</u>     | <u>DESCRIPTION</u> | <u>a/</u><br><u>DATE</u> | <u>MATURITY</u><br><u>YIELD</u> | <u>TRANS</u><br><u>YIELD</u> | <u>d/</u><br><u>PAR</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |
|-------------|------------------------------|--------------------|--------------------------|---------------------------------|------------------------------|---|----------------------------|--------------------------------|----------------------------------|
| 02/21/06    | <b>PURCHASES (continued)</b> |                    |                          |                                 |                              |   |                            |                                |                                  |
|             | CP                           | GE CO              | 03/30/06                 | 4.530                           |                              | 50,000                                  |                            |                                |                                  |
|             | CP                           | GE CO              | 03/30/06                 | 4.530                           |                              | 50,000                                  |                            |                                |                                  |
|             | CP                           | GE CO              | 03/30/06                 | 4.530                           |                              | 50,000                                  |                            |                                |                                  |
|             | CP                           | GE CO              | 03/30/06                 | 4.530                           |                              | 50,000                                  |                            |                                |                                  |
| 02/22/06    | <b>REDEMPTIONS</b>           |                    |                          |                                 |                              |   |                            |                                |                                  |
|             | CP                           | CITIGROUP          | 02/22/06                 | 4.500                           |                              | 50,000                                  | 1                          | 6,250.00                       | 4.563                            |
|             | CP                           | CITIGROUP          | 02/22/06                 | 4.500                           |                              | 50,000                                  | 1                          | 6,250.00                       | 4.563                            |
|             | CP                           | CITIGROUP          | 02/22/06                 | 4.500                           |                              | 50,000                                  | 1                          | 6,250.00                       | 4.563                            |
|             | CP                           | CITIGROUP          | 02/22/06                 | 4.500                           |                              | 50,000                                  | 1                          | 6,250.00                       | 4.563                            |
| 02/22/06    | <b>PURCHASES</b>             |                    |                          |                                 |                              |   |                            |                                |                                  |
|             | CD                           | U/B CALIF          | 4.520%                   | 03/30/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CD                           | U/B CALIF          | 4.520%                   | 03/30/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | GECC               |                          | 02/23/06                        | 4.500                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | GECC               |                          | 02/23/06                        | 4.500                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | GECC               |                          | 02/23/06                        | 4.500                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | CITIGROUP          |                          | 03/27/06                        | 4.530                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | CITIGROUP          |                          | 03/27/06                        | 4.530                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | CITIGROUP          |                          | 03/27/06                        | 4.530                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | CITIGROUP          |                          | 03/29/06                        | 4.530                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | CITIGROUP          |                          | 03/29/06                        | 4.530                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | CITIGROUP          |                          | 03/29/06                        | 4.530                        | 50,000                                  |                            |                                |                                  |
|             | TREAS                        | BILLS              |                          | 06/29/06                        | 4.455                        | 50,000                                  |                            |                                |                                  |
|             | TREAS                        | BILLS              |                          | 06/29/06                        | 4.455                        | 50,000                                  |                            |                                |                                  |
| 02/23/06    | <b>REDEMPTIONS</b>           |                    |                          |                                 |                              |   |                            |                                |                                  |
|             | CP                           | GECC               |                          | 02/23/06                        | 4.500                        | 50,000                                  | 1                          | 6,250.00                       | 4.563                            |
|             | CP                           | GECC               |                          | 02/23/06                        | 4.500                        | 50,000                                  | 1                          | 6,250.00                       | 4.563                            |
|             | CP                           | GECC               |                          | 02/23/06                        | 4.500                        | 50,000                                  | 1                          | 6,250.00                       | 4.563                            |
| 02/23/06    | <b>PURCHASES</b>             |                    |                          |                                 |                              |   |                            |                                |                                  |
|             | CD                           | U/B CALIF          | 4.520%                   | 03/30/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CD                           | U/B CALIF          | 4.520%                   | 03/30/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | FCAR               |                          | 03/09/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | FCAR               |                          | 03/09/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | FCAR               |                          | 03/13/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | FCAR               |                          | 03/13/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | NCAT               |                          | 03/30/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
|             | CP                           | NCAT               |                          | 03/30/06                        | 4.520                        | 50,000                                  |                            |                                |                                  |
| 02/24/06    | <b>NO REDEMPTIONS</b>        |                    |                          |                                 |                              |   |                            |                                |                                  |

STATE TREASURER AND LOCAL  
AGENCY INVESTMENT FUND  
February 2006  
ATTACHMENT XVII

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u>     | <u>TYPE</u>        | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>MATURITY</u> | <u>TRANS</u><br><u>YIELD</u> | <u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |
|-----------------|--------------------|---------------------------------|------------------------------|------------------------------|----------------------------|---|--------------------------------|----------------------------------|
| <b>02/24/06</b> | <b>PURCHASES</b>   |                                 |                              |                              |                            |   |                                |                                  |
|                 | CD                 | CIBC                            | 4.540%                       | 03/30/06                     | 4.540                      | 50,000                                  |                                |                                  |
|                 | CD                 | CIBC                            | 4.540%                       | 03/30/06                     | 4.540                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | SARA LEE                        |                              | 03/06/06                     | 4.520                      | 45,000                                  |                                |                                  |
|                 | CP                 | TOYOTA                          |                              | 03/06/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | TOYOTA                          |                              | 03/06/06                     | 4.460                      | 50,000                                  |                                |                                  |
|                 | CP                 | FCAR                            |                              | 03/14/06                     | 4.520                      | 40,000                                  |                                |                                  |
|                 | CP                 | FCAR                            |                              | 03/14/06                     | 4.520                      | 50,000                                  |                                |                                  |
|                 | CP                 | FCAR                            |                              | 03/14/06                     | 4.520                      | 50,000                                  |                                |                                  |
|                 | CP                 | BEAR                            |                              | 03/20/06                     | 4.510                      | 25,000                                  |                                |                                  |
|                 | CP                 | BEAR                            |                              | 03/20/06                     | 4.510                      | 50,000                                  |                                |                                  |
|                 | CP                 | NCAT                            |                              | 03/30/06                     | 4.540                      | 50,000                                  |                                |                                  |
|                 | CP                 | NCAT                            |                              | 03/30/06                     | 4.540                      | 50,000                                  |                                |                                  |
|                 | CP                 | NCAT                            |                              | 03/30/06                     | 4.540                      | 50,000                                  |                                |                                  |
|                 | FR                 | SBA                             | 4.550%                       | 01/25/31                     | 4.550                      | 15,114                                  |                                |                                  |
| <b>02/27/06</b> | <b>REDEMPTIONS</b> |                                 |                              |                              |                            |   |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        |
|                 | CP                 | GECC                            |                              | 02/27/06                     | 4.460                      | 50,000                                  | 3                              | 18,583.33                        |
| <b>02/27/06</b> | <b>PURCHASES</b>   |                                 |                              |                              |                            |   |                                |                                  |
|                 | BN                 | B/A                             | 4.820%                       | 06/30/06                     | 4.820                      | 50,000                                  |                                |                                  |
|                 | BN                 | B/A                             | 4.820%                       | 06/30/06                     | 4.820                      | 50,000                                  |                                |                                  |
|                 | BN                 | B/A                             | 4.820%                       | 06/30/06                     | 4.820                      | 50,000                                  |                                |                                  |
|                 | BN                 | B/A                             | 4.820%                       | 06/30/06                     | 4.820                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/28/06                     | 4.490                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/28/06                     | 4.490                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/28/06                     | 4.490                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/28/06                     | 4.490                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/28/06                     | 4.490                      | 50,000                                  |                                |                                  |
|                 | CP                 | GECC                            |                              | 02/28/06                     | 4.490                      | 50,000                                  |                                |                                  |
|                 | TREAS              | BILLS                           |                              | 07/27/06                     | 4.525                      | 50,000                                  |                                |                                  |
|                 | TREAS              | BILLS                           |                              | 07/27/06                     | 4.525                      | 50,000                                  |                                |                                  |
|                 | TREAS              | BILLS                           |                              | 07/27/06                     | 4.525                      | 50,000                                  |                                |                                  |
|                 | TREAS              | BILLS                           |                              | 07/27/06                     | 4.525                      | 50,000                                  |                                |                                  |
|                 | TREAS              | BILLS                           |                              | 07/27/06                     | 4.525                      | 50,000                                  |                                |                                  |
|                 | TREAS              | BILLS                           |                              | 07/27/06                     | 4.525                      | 50,000                                  |                                |                                  |
|                 | TREAS              | BILLS                           |                              | 07/27/06                     | 4.525                      | 50,000                                  |                                |                                  |
|                 | TREAS              | BILLS                           |                              | 07/27/06                     | 4.525                      | 50,000                                  |                                |                                  |



**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>MATURITY</u> | <u>TRANS</u><br><u>YIELD</u> | <u>PAR</u><br><u>(000)</u> | <u>d/</u><br><u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |       |
|-------------|-------------|---------------------------------|------------------------------|------------------------------|----------------------------|---|--------------------------------|----------------------------------|-------|
| 02/28/06    | REDEMPTIONS |                                 |                              |                              |                            |   |                                |                                  |       |
|             | AGENCY      | FHLB                            | 3.200%                       | 02/28/06                     | 3.200                      | 50,000                                  | 365                            | 1,600,000.00                     | 3.200 |
|             | AGENCY      | FHLB                            | 3.200%                       | 02/28/06                     | 3.200                      | 50,000                                  | 365                            | 1,600,000.00                     | 3.200 |
|             | AGENCY      | FHLB                            | 3.200%                       | 02/28/06                     | 3.200                      | 50,000                                  | 365                            | 1,600,000.00                     | 3.200 |
|             | BN          | B/A                             | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 166                            | 899,166.67                       | 3.954 |
|             | BN          | B/A                             | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 166                            | 899,166.67                       | 3.954 |
|             | BN          | B/A                             | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 166                            | 899,166.67                       | 3.954 |
|             | BN          | B/A                             | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 166                            | 899,166.67                       | 3.954 |
|             | BN          | B/A                             | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 167                            | 904,583.33                       | 3.954 |
|             | BN          | B/A                             | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 167                            | 904,583.33                       | 3.954 |
|             | CD          | CALYON                          | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | CALYON                          | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | RABO                            | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | RABO                            | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | RABO                            | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | RABO                            | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | SOC GEN                         | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | SOC GEN                         | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | SOC GEN                         | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | SOC GEN                         | 4.500%                       | 02/28/06                     | 4.500                      | 50,000                                  | 29                             | 181,250.00                       | 4.563 |
|             | CD          | STNRD CH                        | 4.510%                       | 02/28/06                     | 4.510                      | 50,000                                  | 29                             | 181,652.78                       | 4.573 |
|             | CD          | STNRD CH                        | 4.510%                       | 02/28/06                     | 4.510                      | 50,000                                  | 29                             | 181,652.78                       | 4.573 |
|             | CD          | CR SUISSE                       | 4.520%                       | 02/28/06                     | 4.520                      | 50,000                                  | 29                             | 182,055.56                       | 4.583 |
|             | CD          | CR SUISSE                       | 4.520%                       | 02/28/06                     | 4.520                      | 50,000                                  | 29                             | 182,055.56                       | 4.583 |
|             | CD          | STNRD CH                        | 4.460%                       | 02/28/06                     | 4.460                      | 15,000                                  | 36                             | 66,900.00                        | 4.522 |
|             | CD          | STNRD CH                        | 4.460%                       | 02/28/06                     | 4.460                      | 50,000                                  | 36                             | 223,000.00                       | 4.522 |
|             | CD          | STNRD CH                        | 4.460%                       | 02/28/06                     | 4.460                      | 50,000                                  | 36                             | 223,000.00                       | 4.522 |
|             | CD          | STNRD CH                        | 4.460%                       | 02/28/06                     | 4.460                      | 50,000                                  | 36                             | 223,000.00                       | 4.522 |
|             | CD          | W/F                             | 4.380%                       | 02/28/06                     | 4.380                      | 50,000                                  | 61                             | 371,083.33                       | 4.441 |
|             | CD          | W/F                             | 4.380%                       | 02/28/06                     | 4.380                      | 50,000                                  | 61                             | 371,083.33                       | 4.441 |
|             | CD          | RB SCOT                         | 3.970%                       | 02/28/06                     | 3.970                      | 50,000                                  | 160                            | 882,222.22                       | 4.025 |
|             | CD          | RB SCOT                         | 3.970%                       | 02/28/06                     | 3.970                      | 50,000                                  | 160                            | 882,222.22                       | 4.025 |
|             | CD          | DEXIA                           | 3.985%                       | 02/28/06                     | 3.975                      | 50,000                                  | 160                            | 883,371.92                       | 4.030 |
|             | CD          | DEXIA                           | 3.985%                       | 02/28/06                     | 3.975                      | 50,000                                  | 160                            | 883,371.92                       | 4.030 |
|             | CD          | SOC GEN                         | 3.980%                       | 02/28/06                     | 3.980                      | 25,000                                  | 160                            | 442,222.22                       | 4.035 |
|             | CD          | SOC GEN                         | 3.980%                       | 02/28/06                     | 3.980                      | 50,000                                  | 160                            | 884,444.44                       | 4.035 |
|             | CD          | SOC GEN                         | 3.980%                       | 02/28/06                     | 3.980                      | 50,000                                  | 160                            | 884,444.44                       | 4.035 |
|             | CD          | WA MU, FA                       | 3.960%                       | 02/28/06                     | 3.960                      | 50,000                                  | 161                            | 885,500.00                       | 4.015 |
|             | CD          | WA MU, FA                       | 3.960%                       | 02/28/06                     | 3.960                      | 50,000                                  | 161                            | 885,500.00                       | 4.015 |
|             | CD          | NOVA SCOT                       | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 165                            | 893,750.00                       | 3.954 |
|             | CD          | NOVA SCOT                       | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 165                            | 893,750.00                       | 3.954 |
|             | CD          | ABN AMRO                        | 3.910%                       | 02/28/06                     | 3.910                      | 50,000                                  | 165                            | 896,041.67                       | 3.964 |
|             | CD          | ABN AMRO                        | 3.910%                       | 02/28/06                     | 3.910                      | 50,000                                  | 165                            | 896,041.67                       | 3.964 |
|             | CD          | FORTIS                          | 3.910%                       | 02/28/06                     | 3.910                      | 50,000                                  | 165                            | 896,041.67                       | 3.964 |
|             | CD          | FORTIS                          | 3.910%                       | 02/28/06                     | 3.910                      | 50,000                                  | 165                            | 896,041.67                       | 3.964 |
|             | CD          | RB CANADA                       | 3.920%                       | 02/28/06                     | 3.910                      | 50,000                                  | 165                            | 896,082.01                       | 3.964 |
|             | CD          | RB CANADA                       | 3.920%                       | 02/28/06                     | 3.910                      | 50,000                                  | 165                            | 896,082.01                       | 3.964 |
|             | CD          | SVENSKA                         | 3.915%                       | 02/28/06                     | 3.915                      | 50,000                                  | 165                            | 897,187.50                       | 3.969 |
|             | CD          | SVENSKA                         | 3.915%                       | 02/28/06                     | 3.915                      | 50,000                                  | 165                            | 897,187.50                       | 3.969 |
|             | CD          | BNP PARIBAS                     | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 166                            | 899,166.67                       | 3.954 |
|             | CD          | BNP PARIBAS                     | 3.900%                       | 02/28/06                     | 3.900                      | 50,000                                  | 166                            | 899,166.67                       | 3.954 |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u>             | <u>DESCRIPTION</u> | <u>a/</u> | <u>a/ MATURITY</u> | <u>TRANS</u> | <u>PAR</u>   | <u>d/</u> | <u>DAYS</u> | <u>AMOUNT</u> | <u>EFFECTIVE</u> |
|-------------|-------------------------|--------------------|-----------|--------------------|--------------|--------------|-----------|-------------|---------------|------------------|
|             |                         |                    |           | <u>DATE</u>        | <u>YIELD</u> | <u>(000)</u> |           | <u>HELD</u> | <u>EARNED</u> | <u>YIELD</u>     |
| 02/28/06    | REDEMPTIONS (continued) |                    |           |                    |              |              |           |             |               |                  |
|             | CD                      | WACHOVIA           | 3.900%    | 02/28/06           | 3.900        | 50,000       |           | 166         | 899,166.67    | 3.954            |
|             | CD                      | WACHOVIA           | 3.900%    | 02/28/06           | 3.900        | 50,000       |           | 166         | 899,166.67    | 3.954            |
|             | CD                      | WACHOVIA           | 3.900%    | 02/28/06           | 3.900        | 50,000       |           | 166         | 899,166.67    | 3.954            |
|             | CD                      | WACHOVIA           | 3.900%    | 02/28/06           | 3.900        | 50,000       |           | 166         | 899,166.67    | 3.954            |
|             | CD                      | SVENSKA            | 3.905%    | 02/28/06           | 3.905        | 50,000       |           | 166         | 900,319.44    | 3.959            |
|             | CD                      | SVENSKA            | 3.905%    | 02/28/06           | 3.905        | 50,000       |           | 166         | 900,319.44    | 3.959            |
|             | CD                      | SVENSKA            | 3.905%    | 02/28/06           | 3.905        | 50,000       |           | 166         | 900,319.44    | 3.959            |
|             | CD                      | SVENSKA            | 3.905%    | 02/28/06           | 3.905        | 50,000       |           | 166         | 900,319.44    | 3.959            |
|             | CD                      | CR SUISSE          | 3.910%    | 02/28/06           | 3.910        | 50,000       |           | 166         | 901,472.22    | 3.964            |
|             | CD                      | CR SUISSE          | 3.910%    | 02/28/06           | 3.910        | 50,000       |           | 166         | 901,472.22    | 3.964            |
|             | CD                      | CR SUISSE          | 3.910%    | 02/28/06           | 3.910        | 50,000       |           | 166         | 901,472.22    | 3.964            |
|             | CD                      | CR SUISSE          | 3.910%    | 02/28/06           | 3.910        | 50,000       |           | 166         | 901,472.22    | 3.964            |
|             | CD                      | FORTIS             | 3.910%    | 02/28/06           | 3.910        | 50,000       |           | 166         | 901,472.22    | 3.964            |
|             | CD                      | FORTIS             | 3.910%    | 02/28/06           | 3.910        | 50,000       |           | 166         | 901,472.22    | 3.964            |
|             | CD                      | FORTIS             | 3.910%    | 02/28/06           | 3.910        | 50,000       |           | 166         | 901,472.22    | 3.964            |
|             | CD                      | FORTIS             | 3.910%    | 02/28/06           | 3.910        | 50,000       |           | 166         | 901,472.22    | 3.964            |
|             | CD                      | UBS                | 3.905%    | 02/28/06           | 3.890        | 50,000       |           | 167         | 902,325.56    | 3.944            |
|             | CD                      | UBS                | 3.905%    | 02/28/06           | 3.890        | 50,000       |           | 167         | 902,325.56    | 3.944            |
|             | CD                      | RABO               | 3.900%    | 02/28/06           | 3.900        | 50,000       |           | 167         | 904,583.33    | 3.954            |
|             | CD                      | RABO               | 3.900%    | 02/28/06           | 3.900        | 50,000       |           | 167         | 904,583.33    | 3.954            |
|             | CD                      | CALYON             | 3.905%    | 02/28/06           | 3.905        | 50,000       |           | 167         | 905,743.06    | 3.959            |
|             | CD                      | CALYON             | 3.905%    | 02/28/06           | 3.905        | 50,000       |           | 167         | 905,743.06    | 3.959            |
|             | CD                      | RB CANADA          | 3.910%    | 02/28/06           | 3.905        | 50,000       |           | 167         | 905,763.69    | 3.959            |
|             | CD                      | RB CANADA          | 3.910%    | 02/28/06           | 3.905        | 50,000       |           | 167         | 905,763.69    | 3.959            |
|             | CD                      | RB CANADA          | 3.910%    | 02/28/06           | 3.905        | 50,000       |           | 167         | 905,763.69    | 3.959            |
|             | CD                      | RB CANADA          | 3.905%    | 02/28/06           | 3.900        | 50,000       |           | 168         | 909,970.86    | 3.954            |
|             | CD                      | RB CANADA          | 3.905%    | 02/28/06           | 3.900        | 50,000       |           | 168         | 909,970.86    | 3.954            |
|             | CD                      | US BANK            | 3.930%    | 02/28/06           | 3.930        | 50,000       |           | 180         | 982,500.00    | 3.985            |
|             | CD                      | US BANK            | 3.930%    | 02/28/06           | 3.930        | 50,000       |           | 180         | 982,500.00    | 3.985            |
|             | CD                      | US BANK            | 3.930%    | 02/28/06           | 3.930        | 50,000       |           | 180         | 982,500.00    | 3.985            |
|             | CD                      | US BANK            | 3.930%    | 02/28/06           | 3.930        | 50,000       |           | 180         | 982,500.00    | 3.985            |
|             | CP                      | GECC               |           | 02/28/06           | 4.490        | 50,000       |           | 1           | 6,236.11      | 4.553            |
|             | CP                      | GECC               |           | 02/28/06           | 4.490        | 50,000       |           | 1           | 6,236.11      | 4.553            |
|             | CP                      | GECC               |           | 02/28/06           | 4.490        | 50,000       |           | 1           | 6,236.11      | 4.553            |
|             | CP                      | GECC               |           | 02/28/06           | 4.490        | 50,000       |           | 1           | 6,236.11      | 4.553            |
|             | CP                      | GECC               |           | 02/28/06           | 4.490        | 50,000       |           | 1           | 6,236.11      | 4.553            |
|             | CP                      | GECC               |           | 02/28/06           | 4.490        | 50,000       |           | 1           | 6,236.11      | 4.553            |
|             | CP                      | NCAT               |           | 02/28/06           | 3.920        | 35,000       |           | 160         | 609,777.78    | 4.045            |
|             | CP                      | NCAT               |           | 02/28/06           | 3.920        | 50,000       |           | 160         | 871,111.11    | 4.045            |
|             | CP                      | NCAT               |           | 02/28/06           | 3.920        | 50,000       |           | 160         | 871,111.11    | 4.045            |
|             | CP                      | NCAT               |           | 02/28/06           | 3.920        | 50,000       |           | 160         | 871,111.11    | 4.045            |
|             | CP                      | GECC               |           | 02/28/06           | 3.850        | 50,000       |           | 167         | 892,986.11    | 3.974            |
|             | CP                      | GECC               |           | 02/28/06           | 3.850        | 50,000       |           | 167         | 892,986.11    | 3.974            |
|             | CP                      | GECC               |           | 02/28/06           | 3.800        | 50,000       |           | 180         | 950,000.00    | 3.927            |
|             | CP                      | GECC               |           | 02/28/06           | 3.800        | 50,000       |           | 180         | 950,000.00    | 3.927            |
|             | CP                      | GECC               |           | 02/28/06           | 3.800        | 50,000       |           | 180         | 950,000.00    | 3.927            |
|             | CP                      | GECC               |           | 02/28/06           | 3.800        | 50,000       |           | 180         | 950,000.00    | 3.927            |
|             | CP                      | GECC               |           | 02/28/06           | 3.800        | 50,000       |           | 180         | 950,000.00    | 3.927            |
|             | CP                      | GECC               |           | 02/28/06           | 3.800        | 50,000       |           | 180         | 950,000.00    | 3.927            |
|             | CP                      | TOYOTA             |           | 02/28/06           | 3.820        | 50,000       |           | 180         | 955,000.00    | 3.984            |

**POOLED MONEY INVESTMENT ACCOUNT**

| <u>DATE</u> | <u>TYPE</u>                    | <u>a/</u><br><u>DESCRIPTION</u> | <u>a/</u><br><u>DATE</u> | <u>MATURITY</u><br><u>YIELD</u> | <u>TRANS</u> | <u>d/</u><br><u>PAR</u><br><u>(000)</u> | <u>DAYS</u><br><u>HELD</u> | <u>AMOUNT</u><br><u>EARNED</u> | <u>EFFECTIVE</u><br><u>YIELD</u> |
|-------------|--------------------------------|---------------------------------|--------------------------|---------------------------------|--------------|---|----------------------------|--------------------------------|----------------------------------|
| 02/28/06    | <b>REDEMPTIONS (continued)</b> |                                 |                          |                                 |              |   |                            |                                |                                  |
|             | CP                             | TOYOTA                          | 02/28/06                 | 3.820                           |              | 50,000                                  | 180                        | 955,000.00                     | 3.984                            |
|             | CP                             | TOYOTA                          | 02/28/06                 | 3.820                           |              | 50,000                                  | 180                        | 955,000.00                     | 3.984                            |
|             | DISC NOTES                     | FHLMC                           | 02/28/06                 | 3.800                           |              | 50,000                                  | 160                        | 844,444.44                     | 3.919                            |
|             | DISC NOTES                     | FHLMC                           | 02/28/06                 | 3.800                           |              | 50,000                                  | 160                        | 844,444.44                     | 3.919                            |
| 02/28/06    | <b>PURCHASES</b>               |                                 |                          |                                 |              |   |                            |                                |                                  |
|             | AGENCY                         | FHLB                            | 5.020%                   | 02/28/07                        | 5.020        | 50,000                                  |                            |                                |                                  |
|             | CD                             | RB CANADA                       | 4.870%                   | 07/27/06                        | 4.870        | 40,000                                  |                            |                                |                                  |
|             | CD                             | RB CANADA                       | 4.870%                   | 07/27/06                        | 4.870        | 50,000                                  |                            |                                |                                  |
|             | CD                             | CR SUISSE                       | 4.885%                   | 07/27/06                        | 4.880        | 50,000                                  |                            |                                |                                  |
|             | CD                             | CR SUISSE                       | 4.885%                   | 07/27/06                        | 4.880        | 50,000                                  |                            |                                |                                  |
|             | CD                             | CR SUISSE                       | 4.885%                   | 07/27/06                        | 4.880        | 50,000                                  |                            |                                |                                  |
|             | CD                             | CR SUISSE                       | 4.885%                   | 07/27/06                        | 4.880        | 50,000                                  |                            |                                |                                  |
|             | CP                             | GECC                            |                          | 03/01/06                        | 4.560        | 50,000                                  |                            |                                |                                  |
|             | CP                             | GECC                            |                          | 03/01/06                        | 4.560        | 50,000                                  |                            |                                |                                  |
|             | CP                             | GECC                            |                          | 03/01/06                        | 4.560        | 50,000                                  |                            |                                |                                  |
|             | CP                             | GECC                            |                          | 03/01/06                        | 4.560        | 50,000                                  |                            |                                |                                  |
|             | FR                             | SBA                             | 4.575%                   | 02/25/31                        | 4.575        | 10,938                                  |                            |                                |                                  |

|                  |  |
|------------------|--|
| <u><b>a/</b></u> | The abbreviations indicate the type of security purchased or sold; i.e., <b>(U.S.)</b> Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association <b>(FNMA)</b> , Farmers Home Administration Notes <b>(FHA)</b> , Student Loan Marketing Association <b>(SLMA)</b> , Small Business Association <b>(SBA)</b> , Negotiable Certificates of Deposit <b>(CD)</b> , Negotiable Certificates of Deposit Floating Rate <b>(CD FR)</b> , Export Import Notes <b>(EXIM)</b> , Bankers Acceptances <b>(BA)</b> , Commercial Paper <b>(CP)</b> , Government National Mortgage Association <b>(GNMA)</b> , Federal Home Loan Bank Notes <b>(FHLB)</b> , Federal Land Bank Bonds <b>(FLB)</b> , Federal Home Loan Mortgage Corporation Obligation <b>(FHLMC PC)</b> & <b>(FHLMC GMC)</b> , Federal Farm Credit Bank Bonds <b>(FFCB)</b> , Federal Farm Credit Discount Notes <b>(FFC)</b> , Corporate Securities <b>(CB)</b> , US Ship Financing Bonds <b>(TITLE XI'S)</b> , International Bank of Redevelopment <b>(IBRD)</b> , Tennessee Valley Authority <b>(TVA)</b> , Medium Term Notes <b>(MTN)</b> , Real Estate Mortgage Investment Conduit <b>(REMIC)</b> . |
| <u><b>b/</b></u> | Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.  |
| <u><b>c/</b></u> | Repurchase Agreement.  |
| <u><b>d/</b></u> | Par amount of securities purchased, sold or redeemed.  |
| <u><b>e/</b></u> | Securities were purchased and sold as of the same date.  |
| <u><b>f/</b></u> | Repurchase Agreement against Reverse Repurchase Agreement.   |
| <u><b>g/</b></u> | Outright purchase against Reverse Repurchase Agreement.  |
| <u><b>h/</b></u> | Security "SWAP" transactions.  |
| <u><b>i/</b></u> | Buy back agreement.  |
| <b>RRS</b>       | Reverse Repurchase Agreement.  |
| <b>RRP</b>       | Termination of Reverse Repurchase Agreement.   |

## TIME DEPOSITS

| <u>NAME</u>                      | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|----------------------------------|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>ALAMO</u></b>              |                         |              |                            |                          |
| Diablo Valley Bank               | 01/06/06                | 4.240        | 4,500,000.00               | 04/07/06                 |
| <b><u>ALHAMBRA</u></b>           |                         |              |                            |                          |
| Omni Bank, NA                    | 12/01/05                | 4.000        | 4,000,000.00               | 03/02/06                 |
| Omni Bank, NA                    | 12/09/05                | 4.090        | 6,000,000.00               | 03/10/06                 |
| Omni Bank, NA                    | 01/06/06                | 4.240        | 4,000,000.00               | 04/07/06                 |
| Omni Bank, NA                    | 02/09/06                | 4.530        | 2,000,000.00               | 05/11/06                 |
| Omni Bank, NA                    | 02/17/06                | 4.600        | 4,000,000.00               | 05/19/06                 |
| The Bank of East Asia (USA), NA  | 02/09/06                | 4.540        | 3,000,000.00               | 05/11/06                 |
| The Bank of East Asia (USA), NA  | 01/12/06                | 4.480        | 3,095,000.00               | 07/13/06                 |
| The Bank of East Asia (USA), NA  | 02/16/06                | 4.770        | 6,000,000.00               | 08/17/06                 |
| <b><u>ARROYO GRANDE</u></b>      |                         |              |                            |                          |
| Mid State Bank and Trust         | 09/08/05                | 3.700        | 5,000,000.00               | 03/09/06                 |
| Mid State Bank and Trust         | 10/12/05                | 4.040        | 5,000,000.00               | 04/12/06                 |
| Mid State Bank and Trust         | 11/16/05                | 4.380        | 5,000,000.00               | 05/17/06                 |
| Mid State Bank and Trust         | 12/09/05                | 4.370        | 5,000,000.00               | 06/09/06                 |
| Mid State Bank and Trust         | 01/12/06                | 4.470        | 5,000,000.00               | 07/13/06                 |
| Mid State Bank and Trust         | 02/08/06                | 4.700        | 5,000,000.00               | 08/09/06                 |
| <b><u>BREA</u></b>               |                         |              |                            |                          |
| Pacific Western National Bank    | 02/01/06                | 4.480        | 4,000,000.00               | 05/03/06                 |
| <b><u>CALABASAS</u></b>          |                         |              |                            |                          |
| First Bank of Beverly Hills, FSB | 09/01/05                | 3.840        | 10,000,000.00              | 03/02/06                 |
| First Bank of Beverly Hills, FSB | 11/03/05                | 4.310        | 10,000,000.00              | 05/04/06                 |
| First Bank of Beverly Hills, FSB | 11/30/05                | 4.340        | 10,000,000.00              | 06/01/06                 |
| First Bank of Beverly Hills, FSB | 12/14/05                | 4.320        | 10,000,000.00              | 06/14/06                 |
| <b><u>CAMARILLO</u></b>          |                         |              |                            |                          |
| First California Bank            | 02/15/06                | 4.590        | 6,000,000.00               | 05/17/06                 |
| First California Bank            | 02/27/06                | 4.650        | 12,000,000.00              | 05/31/06                 |
| First California Bank            | 12/02/05                | 4.370        | 6,000,000.00               | 06/02/06                 |
| First California Bank            | 01/25/06                | 4.550        | 6,000,000.00               | 07/26/06                 |

## TIME DEPOSITS

| <u>NAME</u>                       | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|-----------------------------------|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>CAMERON PARK</u></b>        |                         |              |                            |                          |
| Western Sierra National Bank      | 10/05/05                | 3.930        | 8,000,000.00               | 04/05/06                 |
| Western Sierra National Bank      | 01/11/06                | 4.420        | 5,000,000.00               | 07/12/06                 |
| <b><u>CARLSBAD</u></b>            |                         |              |                            |                          |
| Southwest Community Bank          | 11/30/05                | 4.000        | 5,000,000.00               | 03/01/06                 |
| Southwest Community Bank          | 12/08/05                | 4.070        | 5,000,000.00               | 03/09/06                 |
| <b><u>CHATSWORTH</u></b>          |                         |              |                            |                          |
| Premier America Credit Union      | 12/09/05                | 4.100        | 20,000,000.00              | 03/10/06                 |
| Premier America Credit Union      | 01/05/06                | 4.180        | 20,000,000.00              | 04/06/06                 |
| Premier America Credit Union      | 02/03/06                | 4.520        | 10,000,000.00              | 05/05/06                 |
| <b><u>CHICO</u></b>               |                         |              |                            |                          |
| Tri Counties Bank                 | 12/15/05                | 3.990        | 20,000,000.00              | 03/16/06                 |
| <b><u>CITY OF INDUSTRY</u></b>    |                         |              |                            |                          |
| EverTrust Bank                    | 12/09/05                | 4.070        | 6,000,000.00               | 03/10/06                 |
| EverTrust Bank                    | 01/26/06                | 4.440        | 6,000,000.00               | 04/27/06                 |
| EverTrust Bank                    | 02/01/06                | 4.480        | 5,000,000.00               | 05/03/06                 |
| <b><u>CONCORD</u></b>             |                         |              |                            |                          |
| Cal State 9 Credit Union          | 02/23/06                | 4.590        | 10,000,000.00              | 05/25/06                 |
| <b><u>DUBLIN</u></b>              |                         |              |                            |                          |
| Operating Engineers Local # 3 FCU | 10/05/05                | 3.930        | 5,000,000.00               | 04/05/06                 |
| Operating Engineers Local # 3 FCU | 12/09/05                | 4.350        | 10,000,000.00              | 06/09/06                 |
| Operating Engineers Local # 3 FCU | 02/09/06                | 4.700        | 5,000,000.00               | 08/10/06                 |
| <b><u>EL CENTRO</u></b>           |                         |              |                            |                          |
| Rabobank                          | 12/01/05                | 4.000        | 25,000,000.00              | 03/02/06                 |
| Rabobank                          | 01/06/06                | 4.240        | 20,000,000.00              | 04/07/06                 |
| Rabobank                          | 01/13/06                | 4.340        | 47,500,000.00              | 04/14/06                 |
| Rabobank                          | 01/20/06                | 4.410        | 32,500,000.00              | 04/21/06                 |
| Rabobank                          | 02/03/06                | 4.510        | 25,000,000.00              | 05/05/06                 |

## TIME DEPOSITS

| <u>NAME</u>                    | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|--------------------------------|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>EL SEGUNDO</u></b>       |                         |              |                            |                          |
| First Coastal Bank, NA         | 09/01/05                | 3.860        | 2,000,000.00               | 03/02/06                 |
| First Coastal Bank, NA         | 12/16/05                | 3.970        | 5,000,000.00               | 03/17/06                 |
| First Coastal Bank, NA         | 01/19/06                | 4.390        | 2,000,000.00               | 04/20/06                 |
| First Coastal Bank, NA         | 02/03/06                | 4.520        | 3,000,000.00               | 05/05/06                 |
| First Coastal Bank, NA         | 02/16/06                | 4.620        | 2,000,000.00               | 05/18/06                 |
| Xerox Federal Credit Union     | 09/14/05                | 3.810        | 7,000,000.00               | 03/15/06                 |
| Xerox Federal Credit Union     | 10/17/05                | 4.170        | 10,000,000.00              | 04/19/06                 |
| Xerox Federal Credit Union     | 11/18/05                | 4.390        | 20,000,000.00              | 05/19/06                 |
| Xerox Federal Credit Union     | 12/02/05                | 4.380        | 20,000,000.00              | 06/02/06                 |
| <b><u>FAIRFIELD</u></b>        |                         |              |                            |                          |
| Westamerica Bank               | 01/05/06                | 4.170        | 60,000,000.00              | 04/06/06                 |
| Westamerica Bank               | 01/13/06                | 4.340        | 65,000,000.00              | 04/14/06                 |
| Westamerica Bank               | 01/19/06                | 4.380        | 25,000,000.00              | 04/20/06                 |
| Westamerica Bank               | 01/19/06                | 4.380        | 40,000,000.00              | 04/20/06                 |
| Westamerica Bank               | 01/27/06                | 4.480        | 25,000,000.00              | 04/28/06                 |
| Westamerica Bank               | 02/08/06                | 4.530        | 5,000,000.00               | 05/10/06                 |
| Westamerica Bank               | 02/15/06                | 4.580        | 75,000,000.00              | 05/17/06                 |
| <b><u>FRESNO</u></b>           |                         |              |                            |                          |
| United Security Bank           | 10/19/05                | 4.170        | 40,000,000.00              | 04/19/06                 |
| <b><u>FULLERTON</u></b>        |                         |              |                            |                          |
| Fullerton Community Bank, FSB  | 11/16/05                | 4.380        | 19,000,000.00              | 05/17/06                 |
| Fullerton Community Bank, FSB  | 01/20/06                | 4.510        | 8,000,000.00               | 07/21/06                 |
| Fullerton Community Bank, FSB  | 02/03/06                | 4.650        | 5,000,000.00               | 08/04/06                 |
| <b><u>GOLETA</u></b>           |                         |              |                            |                          |
| Pacific Capital Bank, NA       | 12/15/05                | 3.970        | 10,000,000.00              | 03/09/06                 |
| Pacific Capital Bank, NA       | 09/08/05                | 3.660        | 30,000,000.00              | 03/09/06                 |
| Pacific Capital Bank, NA       | 09/30/05                | 3.910        | 78,000,000.00              | 03/30/06                 |
| Pacific Capital Bank, NA       | 12/07/05                | 4.350        | 85,000,000.00              | 06/07/06                 |
| Pacific Capital Bank, NA       | 02/08/06                | 4.700        | 24,500,000.00              | 08/09/06                 |
| Pacific Capital Bank, NA       | 02/10/06                | 4.720        | 72,000,000.00              | 08/09/06                 |
| <b><u>GRANADA HILLS</u></b>    |                         |              |                            |                          |
| First Private Bank & Trust     | 01/19/06                | 4.470        | 3,000,000.00               | 07/20/06                 |
| First State Bank of California | 12/01/05                | 4.000        | 7,000,000.00               | 03/02/06                 |

## TIME DEPOSITS

| <u>NAME</u>                             | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|---|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>GRANADA HILLS (continued)</u></b> |                         |              |                            |                          |
| First State Bank of California          | 12/16/05                | 3.960        | 2,000,000.00               | 03/17/06                 |
| <b><u>IRVINE</u></b>                    |                         |              |                            |                          |
| CommerceWest Bank, NA                   | 11/17/05                | 4.360        | 500,000.00                 | 05/18/06                 |
| CommerceWest Bank, NA                   | 01/06/06                | 4.410        | 5,000,000.00               | 07/07/06                 |
| Commercial Capital Bank                 | 12/15/05                | 3.990        | 50,000,000.00              | 03/16/06                 |
| Commercial Capital Bank                 | 01/06/06                | 4.240        | 70,000,000.00              | 04/07/06                 |
| Commercial Capital Bank                 | 01/13/06                | 4.340        | 105,000,000.00             | 04/14/06                 |
| Commercial Capital Bank                 | 02/15/06                | 4.580        | 115,000,000.00             | 05/17/06                 |
| Commercial Capital Bank                 | 02/23/06                | 4.610        | 20,000,000.00              | 05/25/06                 |
| <b><u>LA JOLLA</u></b>                  |                         |              |                            |                          |
| Silvergate Bank                         | 12/09/05                | 4.090        | 5,000,000.00               | 03/10/06                 |
| <b><u>LIVERMORE</u></b>                 |                         |              |                            |                          |
| Valley Community Bank                   | 09/16/05                | 3.780        | 6,000,000.00               | 03/17/06                 |
| <b><u>LODI</u></b>                      |                         |              |                            |                          |
| Farmers & Merchants Bk Cen CA           | 12/15/05                | 3.990        | 10,000,000.00              | 03/16/06                 |
| Farmers & Merchants Bk Cen CA           | 01/05/06                | 4.410        | 25,000,000.00              | 07/06/06                 |
| <b><u>LOS ANGELES</u></b>               |                         |              |                            |                          |
| 1st Century Bank, NA                    | 12/15/05                | 4.000        | 10,000,000.00              | 03/16/06                 |
| 1st Century Bank, NA                    | 01/05/06                | 4.180        | 10,000,000.00              | 04/06/06                 |
| Broadway Federal Bank, FSB              | 09/09/05                | 3.720        | 3,000,000.00               | 03/10/06                 |
| Broadway Federal Bank, FSB              | 01/06/06                | 4.440        | 2,500,000.00               | 07/07/06                 |
| Broadway Federal Bank, FSB              | 01/06/06                | 4.440        | 6,000,000.00               | 07/07/06                 |
| Cathay Bank                             | 10/06/05                | 4.060        | 38,000,000.00              | 04/06/06                 |
| Cathay Bank                             | 10/20/05                | 4.200        | 25,000,000.00              | 04/20/06                 |
| Cathay Bank                             | 11/09/05                | 4.310        | 25,000,000.00              | 05/10/06                 |
| Cathay Bank                             | 11/17/05                | 4.380        | 15,000,000.00              | 05/17/06                 |
| Cathay Bank                             | 11/16/05                | 4.380        | 25,000,000.00              | 05/17/06                 |
| Cathay Bank                             | 11/30/05                | 4.340        | 42,000,000.00              | 06/01/06                 |
| Cathay Bank                             | 12/08/05                | 4.380        | 55,000,000.00              | 06/08/06                 |
| Cathay Bank                             | 12/15/05                | 4.380        | 25,000,000.00              | 06/15/06                 |
| Cathay Bank                             | 02/27/06                | 4.770        | 25,000,000.00              | 08/30/06                 |
| Center Bank                             | 09/14/05                | 3.790        | 20,000,000.00              | 03/15/06                 |
| Center Bank                             | 09/21/05                | 3.850        | 20,000,000.00              | 03/22/06                 |



## TIME DEPOSITS

| <u>NAME</u>                           | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|---------------------------------------|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>LOS ANGELES (continued)</u></b> |                         |              |                            |                          |
| Center Bank                           | 12/21/05                | 4.360        | 25,000,000.00              | 06/21/06                 |
| Center Bank                           | 01/19/06                | 4.470        | 15,000,000.00              | 07/20/06                 |
| CHB America Bank                      | 10/13/05                | 4.030        | 4,300,000.00               | 04/13/06                 |
| Citibank (West), FSB                  | 01/05/06                | 4.180        | 150,000,000.00             | 04/06/06                 |
| Citibank (West), FSB                  | 10/13/05                | 4.060        | 100,000,000.00             | 04/13/06                 |
| Citibank (West), FSB                  | 10/19/05                | 4.190        | 100,000,000.00             | 04/19/06                 |
| Citibank (West), FSB                  | 10/26/05                | 4.240        | 50,000,000.00              | 04/26/06                 |
| Commonwealth Business Bank            | 01/06/06                | 4.260        | 5,000,000.00               | 04/07/06                 |
| Commonwealth Business Bank            | 01/13/06                | 4.490        | 5,000,000.00               | 07/14/06                 |
| Eastern International Bank            | 11/02/05                | 4.260        | 900,000.00                 | 05/03/06                 |
| Eastern International Bank            | 12/08/05                | 4.360        | 1,000,000.00               | 06/08/06                 |
| Far East National Bank                | 02/01/06                | 4.510        | 25,000,000.00              | 05/03/06                 |
| Far East National Bank                | 02/08/06                | 4.540        | 25,000,000.00              | 05/10/06                 |
| First Standard Bank                   | 12/27/05                | 4.060        | 5,000,000.00               | 03/27/06                 |
| Hanmi Bank                            | 09/01/05                | 3.820        | 20,000,000.00              | 03/02/06                 |
| Hanmi Bank                            | 12/01/05                | 4.030        | 25,000,000.00              | 03/02/06                 |
| Hanmi Bank                            | 09/14/05                | 3.770        | 20,000,000.00              | 03/15/06                 |
| Hanmi Bank                            | 12/14/05                | 3.940        | 25,000,000.00              | 03/15/06                 |
| Hanmi Bank                            | 01/12/06                | 4.310        | 10,000,000.00              | 04/13/06                 |
| Hanmi Bank                            | 02/02/06                | 4.500        | 25,000,000.00              | 05/04/06                 |
| Hanmi Bank                            | 01/12/06                | 4.450        | 25,000,000.00              | 07/13/06                 |
| Hanmi Bank                            | 01/27/06                | 4.550        | 10,000,000.00              | 07/28/06                 |
| Hanmi Bank                            | 02/02/06                | 4.620        | 40,000,000.00              | 08/03/06                 |
| Manufacturers Bank                    | 12/21/05                | 4.010        | 25,000,000.00              | 03/22/06                 |
| Manufacturers Bank                    | 01/20/06                | 4.510        | 25,000,000.00              | 07/21/06                 |
| Manufacturers Bank                    | 02/16/06                | 4.760        | 25,000,000.00              | 08/17/06                 |
| Mellon First Business Bank, NA        | 12/15/05                | 3.990        | 50,000,000.00              | 03/16/06                 |
| Mellon First Business Bank, NA        | 01/13/06                | 4.340        | 75,000,000.00              | 04/14/06                 |
| Mirae Bank                            | 09/22/05                | 3.860        | 2,500,000.00               | 03/23/06                 |
| Mirae Bank                            | 10/14/05                | 4.080        | 4,000,000.00               | 04/14/06                 |
| Mirae Bank                            | 11/23/05                | 4.310        | 3,000,000.00               | 05/24/06                 |
| Mirae Bank                            | 02/03/06                | 4.610        | 3,000,000.00               | 08/04/06                 |
| Mirae Bank                            | 02/23/06                | 4.700        | 2,500,000.00               | 08/24/06                 |
| Nara Bank, NA                         | 01/19/06                | 4.360        | 15,000,000.00              | 04/20/06                 |
| Nara Bank, NA                         | 01/19/06                | 4.470        | 10,000,000.00              | 07/20/06                 |
| Nara Bank, NA                         | 02/01/06                | 4.600        | 20,000,000.00              | 08/02/06                 |
| Nara Bank, NA                         | 02/09/06                | 4.700        | 5,000,000.00               | 08/10/06                 |
| Nara Bank, NA                         | 02/16/06                | 4.740        | 10,000,000.00              | 08/17/06                 |
| One United Bank                       | 12/07/05                | 4.080        | 10,000,000.00              | 03/08/06                 |
| One United Bank                       | 09/22/05                | 3.890        | 5,000,000.00               | 03/23/06                 |
| One United Bank                       | 01/12/06                | 4.340        | 10,000,000.00              | 04/13/06                 |
| One United Bank                       | 02/16/06                | 4.770        | 5,000,000.00               | 08/17/06                 |
| Preferred Bank                        | 12/15/05                | 3.970        | 10,000,000.00              | 03/16/06                 |

## TIME DEPOSITS

| <u>NAME</u>                           | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|---------------------------------------|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>LOS ANGELES (continued)</u></b> |                         |              |                            |                          |
| Preferred Bank                        | 12/15/05                | 3.970        | 51,000,000.00              | 03/16/06                 |
| Preferred Bank                        | 02/03/06                | 4.490        | 4,000,000.00               | 05/05/06                 |
| Saehan Bank                           | 02/17/06                | 4.580        | 8,000,000.00               | 05/19/06                 |
| State Bank of India (California)      | 10/06/05                | 4.070        | 3,000,000.00               | 04/06/06                 |
| State Bank of India (California)      | 01/26/06                | 4.550        | 3,000,000.00               | 07/27/06                 |
| State Bank of India (California)      | 02/16/06                | 4.760        | 2,000,000.00               | 08/17/06                 |
| Wilshire State Bank                   | 11/30/05                | 3.980        | 58,000,000.00              | 03/01/06                 |
| Wilshire State Bank                   | 12/16/05                | 3.970        | 3,000,000.00               | 03/16/06                 |
| Wilshire State Bank                   | 12/15/05                | 3.970        | 10,000,000.00              | 03/16/06                 |
| Wilshire State Bank                   | 12/16/05                | 3.970        | 23,000,000.00              | 03/16/06                 |
| Wilshire State Bank                   | 01/13/06                | 4.320        | 19,000,000.00              | 04/14/06                 |
| Wilshire State Bank                   | 02/09/06                | 4.510        | 8,000,000.00               | 05/11/06                 |
| <b><u>MANTECA</u></b>                 |                         |              |                            |                          |
| Delta National Bank                   | 01/11/06                | 4.270        | 1,000,000.00               | 04/12/06                 |
| <b><u>MERCED</u></b>                  |                         |              |                            |                          |
| County Bank                           | 12/02/05                | 4.020        | 5,000,000.00               | 03/03/06                 |
| County Bank                           | 12/08/05                | 4.070        | 10,000,000.00              | 03/09/06                 |
| County Bank                           | 01/13/06                | 4.340        | 10,000,000.00              | 04/14/06                 |
| <b><u>NATIONAL CITY</u></b>           |                         |              |                            |                          |
| Neighborhood National Bank            | 01/20/06                | 4.510        | 2,000,000.00               | 07/21/06                 |
| Neighborhood National Bank            | 02/01/06                | 4.620        | 2,000,000.00               | 08/02/06                 |
| <b><u>NEWPORT BEACH</u></b>           |                         |              |                            |                          |
| Independence Bank                     | 01/19/06                | 4.410        | 1,000,000.00               | 04/06/06                 |
| Independence Bank                     | 01/05/06                | 4.200        | 2,500,000.00               | 04/06/06                 |
| Orange County Business Bank, NA       | 12/21/05                | 3.970        | 4,000,000.00               | 03/22/06                 |
| Orange County Business Bank, NA       | 01/05/06                | 4.130        | 8,000,000.00               | 04/06/06                 |
| Orange County Business Bank, NA       | 02/15/06                | 4.540        | 4,000,000.00               | 05/17/06                 |
| Orange County Business Bank, NA       | 01/12/06                | 4.430        | 4,000,000.00               | 07/13/06                 |
| Orange County Business Bank, NA       | 01/26/06                | 4.510        | 4,000,000.00               | 07/27/06                 |
| <b><u>NORTH HIGHLANDS</u></b>         |                         |              |                            |                          |
| SAFE Credit Union                     | 01/13/06                | 4.350        | 5,000,000.00               | 04/14/06                 |
| SAFE Credit Union                     | 02/09/06                | 4.540        | 20,000,000.00              | 05/11/06                 |

## TIME DEPOSITS

| <u>NAME</u>                        | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|------------------------------------|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>OAKDALE</u></b>              |                         |              |                            |                          |
| Oak Valley Community Bank          | 12/15/05                | 3.990        | 3,500,000.00               | 03/16/06                 |
| Oak Valley Community Bank          | 01/13/06                | 4.340        | 2,500,000.00               | 04/14/06                 |
| <b><u>OAKLAND</u></b>              |                         |              |                            |                          |
| Metropolitan Bank                  | 09/21/05                | 3.850        | 2,000,000.00               | 03/22/06                 |
| Metropolitan Bank                  | 12/01/05                | 4.340        | 1,500,000.00               | 06/01/06                 |
| Metropolitan Bank                  | 01/20/06                | 4.510        | 1,000,000.00               | 07/21/06                 |
| Metropolitan Bank                  | 01/26/06                | 4.550        | 1,500,000.00               | 07/27/06                 |
| Metropolitan Bank                  | 02/23/06                | 4.720        | 2,000,000.00               | 08/24/06                 |
| <b><u>ONTARIO</u></b>              |                         |              |                            |                          |
| Citizens Business Bank             | 09/02/05                | 3.790        | 25,000,000.00              | 03/03/06                 |
| Citizens Business Bank             | 12/16/05                | 3.960        | 30,000,000.00              | 03/17/06                 |
| Citizens Business Bank             | 01/06/06                | 4.240        | 25,000,000.00              | 04/07/06                 |
| Citizens Business Bank             | 02/03/06                | 4.510        | 30,000,000.00              | 05/05/06                 |
| Citizens Business Bank             | 02/16/06                | 4.610        | 30,000,000.00              | 05/18/06                 |
| <b><u>PALO ALTO</u></b>            |                         |              |                            |                          |
| Greater Bay Bank, NA               | 08/31/05                | 3.880        | 25,000,000.00              | 03/01/06                 |
| Greater Bay Bank, NA               | 09/08/05                | 3.700        | 20,000,000.00              | 03/09/06                 |
| Greater Bay Bank, NA               | 09/08/05                | 3.700        | 25,500,000.00              | 03/09/06                 |
| Greater Bay Bank, NA               | 10/19/05                | 4.180        | 50,000,000.00              | 04/19/06                 |
| Greater Bay Bank, NA               | 11/10/05                | 4.340        | 25,000,000.00              | 05/11/06                 |
| Greater Bay Bank, NA               | 11/10/05                | 4.340        | 25,000,000.00              | 05/11/06                 |
| Greater Bay Bank, NA               | 11/16/05                | 4.380        | 33,500,000.00              | 05/17/06                 |
| Greater Bay Bank, NA               | 11/23/05                | 4.330        | 25,000,000.00              | 05/24/06                 |
| Greater Bay Bank, NA               | 12/01/05                | 4.340        | 25,000,000.00              | 06/01/06                 |
| Greater Bay Bank, NA               | 11/30/05                | 4.340        | 30,000,000.00              | 06/01/06                 |
| Greater Bay Bank, NA               | 12/08/05                | 4.370        | 22,000,000.00              | 06/07/06                 |
| Greater Bay Bank, NA               | 12/07/05                | 4.370        | 24,000,000.00              | 06/07/06                 |
| Greater Bay Bank, NA               | 12/14/05                | 4.320        | 30,000,000.00              | 06/14/06                 |
| Greater Bay Bank, NA               | 01/11/06                | 4.440        | 15,000,000.00              | 07/12/06                 |
| Greater Bay Bank, NA               | 01/11/06                | 4.440        | 25,000,000.00              | 07/12/06                 |
| <b><u>PALOS VERDES ESTATES</u></b> |                         |              |                            |                          |
| Malaga Bank, FSB                   | 09/02/05                | 3.790        | 4,000,000.00               | 03/03/06                 |
| Malaga Bank, FSB                   | 12/14/05                | 3.960        | 9,000,000.00               | 03/15/06                 |
| Malaga Bank, FSB                   | 10/06/05                | 4.060        | 5,000,000.00               | 04/06/06                 |
| Malaga Bank, FSB                   | 11/09/05                | 4.310        | 7,000,000.00               | 05/10/06                 |

## TIME DEPOSITS

| <u>NAME</u>                                    | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|--|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>PALOS VERDES ESTATES (continued)</u></b> |                         |              |                            |                          |
| Malaga Bank, FSB                               | 02/03/06                | 4.650        | 2,000,000.00               | 08/04/06                 |
| Malaga Bank, FSB                               | 02/17/06                | 4.750        | 10,000,000.00              | 08/18/06                 |
| <b><u>PASADENA</u></b>                         |                         |              |                            |                          |
| Community Bank                                 | 12/14/05                | 3.970        | 10,000,000.00              | 03/15/06                 |
| Community Bank                                 | 09/14/05                | 3.800        | 10,000,000.00              | 03/15/06                 |
| Community Bank                                 | 10/06/05                | 4.070        | 10,000,000.00              | 04/06/06                 |
| Community Bank                                 | 01/06/06                | 4.240        | 10,000,000.00              | 04/07/06                 |
| Community Bank                                 | 01/11/06                | 4.260        | 15,000,000.00              | 04/12/06                 |
| Community Bank                                 | 02/01/06                | 4.500        | 25,000,000.00              | 05/03/06                 |
| Community Bank                                 | 02/02/06                | 4.520        | 15,000,000.00              | 05/04/06                 |
| Wescom Credit Union                            | 09/16/05                | 3.800        | 15,000,000.00              | 03/17/06                 |
| Wescom Credit Union                            | 12/21/05                | 4.030        | 50,000,000.00              | 03/22/06                 |
| Wescom Credit Union                            | 01/05/06                | 4.200        | 25,000,000.00              | 04/06/06                 |
| Wescom Credit Union                            | 01/11/06                | 4.290        | 65,000,000.00              | 04/12/06                 |
| Wescom Credit Union                            | 01/26/06                | 4.490        | 25,000,000.00              | 04/27/06                 |
| Wescom Credit Union                            | 02/16/06                | 4.640        | 35,000,000.00              | 05/18/06                 |
| <b><u>PLACERVILLE</u></b>                      |                         |              |                            |                          |
| El Dorado Savings Bank                         | 12/21/05                | 3.990        | 10,000,000.00              | 03/22/06                 |
| El Dorado Savings Bank                         | 04/29/05                | 3.390        | 5,000,000.00               | 04/28/06                 |
| El Dorado Savings Bank                         | 01/30/06                | 4.470        | 10,000,000.00              | 05/03/06                 |
| El Dorado Savings Bank                         | 01/30/06                | 4.570        | 10,000,000.00              | 08/02/06                 |
| <b><u>POMONA</u></b>                           |                         |              |                            |                          |
| PFF Bank & Trust                               | 09/02/05                | 3.790        | 20,000,000.00              | 03/03/06                 |
| PFF Bank & Trust                               | 11/03/05                | 4.310        | 20,000,000.00              | 05/04/06                 |
| PFF Bank & Trust                               | 12/07/05                | 4.370        | 20,000,000.00              | 06/07/06                 |
| PFF Bank & Trust                               | 01/19/06                | 4.490        | 20,000,000.00              | 07/20/06                 |
| PFF Bank & Trust                               | 02/24/06                | 4.750        | 20,000,000.00              | 08/25/06                 |
| PFF Bank & Trust                               | 02/27/06                | 4.770        | 20,000,000.00              | 08/30/06                 |
| <b><u>PORTERVILLE</u></b>                      |                         |              |                            |                          |
| Bank of the Sierra                             | 01/19/06                | 4.490        | 10,000,000.00              | 07/20/06                 |
| <b><u>RANCHO SANTA FE</u></b>                  |                         |              |                            |                          |
| La Jolla Bank, FSB                             | 09/01/05                | 3.840        | 10,000,000.00              | 03/02/06                 |
| La Jolla Bank, FSB                             | 12/01/05                | 4.000        | 35,000,000.00              | 03/02/06                 |

## TIME DEPOSITS

| <u>NAME</u>                               | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|---|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>RANCHO SANTA FE (continued)</u></b> |                         |              |                            |                          |
| La Jolla Bank, FSB                        | 12/15/05                | 3.990        | 10,000,000.00              | 03/16/06                 |
| La Jolla Bank, FSB                        | 12/16/05                | 3.990        | 5,000,000.00               | 03/17/06                 |
| La Jolla Bank, FSB                        | 02/01/06                | 4.500        | 20,000,000.00              | 05/03/06                 |
| La Jolla Bank, FSB                        | 02/01/06                | 4.500        | 25,000,000.00              | 05/03/06                 |
| La Jolla Bank, FSB                        | 02/09/06                | 4.530        | 15,000,000.00              | 05/11/06                 |
| La Jolla Bank, FSB                        | 02/15/06                | 4.580        | 25,000,000.00              | 05/17/06                 |
| <b><u>REDWOOD CITY</u></b>                |                         |              |                            |                          |
| Provident Central Credit Union            | 10/27/05                | 4.250        | 20,000,000.00              | 04/27/06                 |
| Provident Central Credit Union            | 12/01/05                | 4.340        | 20,000,000.00              | 06/01/06                 |
| <b><u>RICHMOND</u></b>                    |                         |              |                            |                          |
| The Mechanics Bank                        | 03/03/05                | 3.250        | 10,000,000.00              | 03/03/06                 |
| The Mechanics Bank                        | 09/14/05                | 3.770        | 10,000,000.00              | 03/15/06                 |
| The Mechanics Bank                        | 04/01/05                | 3.490        | 10,000,000.00              | 04/05/06                 |
| The Mechanics Bank                        | 10/14/05                | 4.110        | 10,000,000.00              | 04/14/06                 |
| The Mechanics Bank                        | 10/20/05                | 4.210        | 10,000,000.00              | 04/20/06                 |
| The Mechanics Bank                        | 10/28/05                | 4.270        | 10,000,000.00              | 04/28/06                 |
| The Mechanics Bank                        | 11/04/05                | 4.300        | 10,000,000.00              | 05/05/06                 |
| The Mechanics Bank                        | 12/08/05                | 4.390        | 10,000,000.00              | 06/08/06                 |
| The Mechanics Bank                        | 01/06/06                | 4.440        | 10,000,000.00              | 07/07/06                 |
| The Mechanics Bank                        | 01/25/06                | 4.550        | 20,000,000.00              | 07/26/06                 |
| The Mechanics Bank                        | 02/02/06                | 4.650        | 10,000,000.00              | 08/03/06                 |
| <b><u>RIVERSIDE</u></b>                   |                         |              |                            |                          |
| Provident Savings Bank                    | 09/22/05                | 3.880        | 25,000,000.00              | 03/23/06                 |
| Provident Savings Bank                    | 01/05/06                | 4.410        | 25,000,000.00              | 07/06/06                 |
| Provident Savings Bank                    | 02/16/06                | 4.760        | 25,000,000.00              | 08/17/06                 |
| <b><u>ROCKLIN</u></b>                     |                         |              |                            |                          |
| Five Star Bank                            | 09/15/05                | 3.740        | 3,000,000.00               | 03/16/06                 |
| Five Star Bank                            | 01/05/06                | 4.370        | 12,000,000.00              | 07/06/06                 |
| Five Star Bank                            | 01/25/06                | 4.500        | 2,000,000.00               | 07/26/06                 |
| Five Star Bank                            | 02/10/06                | 4.680        | 3,000,000.00               | 08/11/06                 |
| <b><u>SACRAMENTO</u></b>                  |                         |              |                            |                          |
| American River Bank                       | 09/08/05                | 3.700        | 1,000,000.00               | 03/09/06                 |
| American River Bank                       | 09/15/05                | 3.780        | 1,250,000.00               | 03/16/06                 |

## TIME DEPOSITS

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|---------------------------------------|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>SACRAMENTO (continued)</u></b>  |                         |              |                            |                          |
| American River Bank                   | 09/22/05                | 3.880        | 2,000,000.00               | 03/23/06                 |
| American River Bank                   | 10/05/05                | 3.950        | 1,500,000.00               | 04/05/06                 |
| American River Bank                   | 12/15/05                | 4.380        | 1,250,000.00               | 06/15/06                 |
| American River Bank                   | 01/06/06                | 4.430        | 1,000,000.00               | 07/07/06                 |
| American River Bank                   | 01/26/06                | 4.550        | 1,500,000.00               | 07/27/06                 |
| American River Bank                   | 02/24/06                | 4.750        | 2,000,000.00               | 08/25/06                 |
| Bank of Sacramento                    | 11/30/05                | 4.000        | 2,000,000.00               | 03/01/06                 |
| Bank of Sacramento                    | 02/08/06                | 4.530        | 1,500,000.00               | 05/10/06                 |
| Merchants National Bank of Sacramento | 10/12/05                | 4.040        | 2,000,000.00               | 04/12/06                 |
| Merchants National Bank of Sacramento | 12/21/05                | 4.380        | 2,000,000.00               | 06/21/06                 |
| Merchants National Bank of Sacramento | 01/19/06                | 4.490        | 2,000,000.00               | 07/20/06                 |
| River City Bank                       | 10/05/05                | 3.930        | 2,000,000.00               | 04/05/06                 |
| River City Bank                       | 11/23/05                | 4.310        | 2,000,000.00               | 05/24/06                 |
| River City Bank                       | 01/27/06                | 4.550        | 3,000,000.00               | 07/28/06                 |
| The Golden One Credit Union           | 11/30/05                | 4.000        | 25,000,000.00              | 03/01/06                 |
| The Golden One Credit Union           | 12/21/05                | 4.010        | 25,000,000.00              | 03/22/06                 |
| U.S. Bank, NA                         | 01/05/06                | 4.170        | 100,000,000.00             | 04/06/06                 |
| U.S. Bank, NA                         | 02/01/06                | 4.500        | 75,000,000.00              | 05/03/06                 |
| U.S. Bank, NA                         | 02/09/06                | 4.720        | 100,000,000.00             | 08/10/06                 |
| U.S. Bank, NA                         | 02/17/06                | 4.750        | 100,000,000.00             | 08/18/06                 |
| U.S. Bank, NA                         | 02/23/06                | 4.740        | 25,000,000.00              | 08/24/06                 |
| Union Bank of California, NA          | 12/15/05                | 4.380        | 150,000,000.00             | 06/15/06                 |
| Union Bank of California, NA          | 01/13/06                | 4.470        | 175,000,000.00             | 07/14/06                 |
| Union Bank of California, NA          | 02/02/06                | 4.640        | 150,000,000.00             | 08/03/06                 |
| <b><u>SAN DIEGO</u></b>               |                         |              |                            |                          |
| First Future Credit Union             | 09/02/05                | 3.790        | 5,000,000.00               | 03/03/06                 |
| First Future Credit Union             | 09/02/05                | 3.790        | 15,000,000.00              | 03/03/06                 |
| First Future Credit Union             | 09/14/05                | 3.790        | 8,000,000.00               | 03/15/06                 |
| First Future Credit Union             | 11/23/05                | 4.330        | 15,000,000.00              | 05/24/06                 |
| First United Bank                     | 10/13/05                | 4.030        | 2,000,000.00               | 04/13/06                 |
| Mission Federal Credit Union          | 08/31/05                | 3.890        | 10,000,000.00              | 03/01/06                 |
| Mission Federal Credit Union          | 10/13/05                | 4.080        | 10,000,000.00              | 04/13/06                 |
| <b><u>SAN FRANCISCO</u></b>           |                         |              |                            |                          |
| America California Bank               | 09/02/05                | 3.770        | 2,000,000.00               | 03/03/06                 |
| America California Bank               | 01/05/06                | 4.390        | 6,000,000.00               | 07/06/06                 |
| Oceanic Bank                          | 09/13/05                | 3.800        | 4,000,000.00               | 09/13/06                 |
| Trans Pacific National Bank           | 11/30/05                | 4.010        | 1,000,000.00               | 03/01/06                 |
| Trans Pacific National Bank           | 12/16/05                | 3.970        | 1,000,000.00               | 03/17/06                 |
| Trans Pacific National Bank           | 09/22/05                | 3.860        | 1,000,000.00               | 03/23/06                 |

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|---|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>SAN FRANCISCO (continued)</u></b> |                         |              |                            |                          |
| Trans Pacific National Bank             | 01/11/06                | 4.260        | 1,000,000.00               | 04/12/06                 |
| Trans Pacific National Bank             | 02/02/06                | 4.520        | 1,000,000.00               | 05/04/06                 |
| United Commercial Bank                  | 11/30/05                | 4.000        | 50,000,000.00              | 03/01/06                 |
| United Commercial Bank                  | 12/16/05                | 3.960        | 65,000,000.00              | 03/17/06                 |
| United Commercial Bank                  | 01/12/06                | 4.330        | 90,000,000.00              | 04/13/06                 |
| United Commercial Bank                  | 01/25/06                | 4.420        | 40,000,000.00              | 04/26/06                 |
| United Commercial Bank                  | 02/23/06                | 4.610        | 20,000,000.00              | 05/25/06                 |
| United Commercial Bank                  | 12/02/05                | 4.360        | 25,000,000.00              | 06/02/06                 |
| United Commercial Bank                  | 12/09/05                | 4.370        | 25,000,000.00              | 06/09/06                 |
| United Commercial Bank                  | 01/12/06                | 4.470        | 55,000,000.00              | 07/13/06                 |
| <b><u>SAN JOSE</u></b>                  |                         |              |                            |                          |
| Comerica Bank                           | 10/07/05                | 4.040        | 50,000,000.00              | 04/07/06                 |
| Comerica Bank                           | 10/26/05                | 4.230        | 25,000,000.00              | 04/26/06                 |
| Comerica Bank                           | 02/10/06                | 4.720        | 25,000,000.00              | 08/11/06                 |
| Comerica Bank                           | 02/23/06                | 4.740        | 25,000,000.00              | 08/24/06                 |
| Meriwest Credit Union                   | 09/14/05                | 3.800        | 5,000,000.00               | 03/15/06                 |
| Meriwest Credit Union                   | 10/12/05                | 4.050        | 10,000,000.00              | 04/12/06                 |
| Meriwest Credit Union                   | 01/19/06                | 4.510        | 5,000,000.00               | 07/20/06                 |
| Santa Clara Co. Federal Credit Union    | 11/04/05                | 4.300        | 2,500,000.00               | 05/05/06                 |
| Santa Clara Co. Federal Credit Union    | 02/03/06                | 4.660        | 7,500,000.00               | 08/04/06                 |
| Santa Clara Co. Federal Credit Union    | 02/17/06                | 4.760        | 5,000,000.00               | 08/18/06                 |
| <b><u>SAN LUIS OBISPO</u></b>           |                         |              |                            |                          |
| Mission Community Bank                  | 09/01/05                | 3.840        | 1,000,000.00               | 03/02/06                 |
| Mission Community Bank                  | 10/05/05                | 3.950        | 2,500,000.00               | 04/05/06                 |
| Mission Community Bank                  | 10/26/05                | 4.240        | 2,500,000.00               | 04/26/06                 |
| Mission Community Bank                  | 12/08/05                | 4.390        | 1,000,000.00               | 06/08/06                 |
| San Luis Trust Bank                     | 10/19/05                | 4.140        | 1,700,000.00               | 04/19/06                 |
| <b><u>SAN MARINO</u></b>                |                         |              |                            |                          |
| East West Bank                          | 12/15/05                | 3.960        | 25,000,000.00              | 03/15/06                 |
| East West Bank                          | 12/14/05                | 3.960        | 25,000,000.00              | 03/15/06                 |
| East West Bank                          | 01/06/06                | 4.240        | 50,000,000.00              | 04/07/06                 |
| East West Bank                          | 01/11/06                | 4.260        | 42,000,000.00              | 04/12/06                 |
| East West Bank                          | 02/03/06                | 4.510        | 35,000,000.00              | 05/05/06                 |
| East West Bank                          | 02/08/06                | 4.530        | 50,000,000.00              | 05/10/06                 |
| East West Bank                          | 02/16/06                | 4.610        | 38,000,000.00              | 05/18/06                 |
| East West Bank                          | 11/23/05                | 4.330        | 25,000,000.00              | 05/24/06                 |
| East West Bank                          | 12/09/05                | 4.380        | 85,000,000.00              | 06/09/06                 |

## TIME DEPOSITS

| <u>NAME</u>                | <u>DEPOSIT<br/>DATE</u> | <u>YIELD</u> | <u>PAR<br/>AMOUNT (\$)</u> | <u>MATURITY<br/>DATE</u> |
|----------------------------|-------------------------|--------------|----------------------------|--------------------------|
| <b><u>SANTA ROSA</u></b>   |                         |              |                            |                          |
| Summit State Bank          | 12/16/05                | 3.960        | 6,000,000.00               | 03/17/06                 |
| Summit State Bank          | 02/07/06                | 4.530        | 4,000,000.00               | 05/10/06                 |
| Summit State Bank          | 12/21/05                | 4.350        | 6,000,000.00               | 06/16/06                 |
| Summit State Bank          | 01/27/06                | 4.570        | 4,000,000.00               | 07/28/06                 |
| <b><u>SONORA</u></b>       |                         |              |                            |                          |
| Central California Bank    | 09/23/05                | 3.830        | 5,000,000.00               | 03/24/06                 |
| <b><u>STOCKTON</u></b>     |                         |              |                            |                          |
| Pacific State Bank         | 10/05/05                | 3.930        | 1,000,000.00               | 04/05/06                 |
| Pacific State Bank         | 11/10/05                | 4.320        | 5,000,000.00               | 05/11/06                 |
| Washington Mutual Bank, FA | 12/14/05                | 4.330        | 45,000,000.00              | 06/14/06                 |
| Washington Mutual Bank, FA | 01/19/06                | 4.500        | 75,000,000.00              | 07/20/06                 |
| Washington Mutual Bank, FA | 02/17/06                | 4.760        | 60,000,000.00              | 08/18/06                 |
| <b><u>TORRANCE</u></b>     |                         |              |                            |                          |
| Chinatrust Bank (USA)      | 12/09/05                | 4.100        | 35,000,000.00              | 03/10/06                 |
| Chinatrust Bank (USA)      | 01/13/06                | 4.340        | 40,000,000.00              | 04/14/06                 |
| Chinatrust Bank (USA)      | 01/19/06                | 4.380        | 25,000,000.00              | 04/20/06                 |
| Chinatrust Bank (USA)      | 01/20/06                | 4.410        | 30,000,000.00              | 04/20/06                 |
| Chinatrust Bank (USA)      | 02/09/06                | 4.530        | 20,000,000.00              | 05/11/06                 |
| <b><u>TRACY</u></b>        |                         |              |                            |                          |
| Service 1st Bank           | 12/15/05                | 4.380        | 2,000,000.00               | 06/15/06                 |
| <b><u>VACAVILLE</u></b>    |                         |              |                            |                          |
| Travis Credit Union        | 11/30/05                | 4.340        | 40,000,000.00              | 06/01/06                 |
| <b><u>WALNUT CREEK</u></b> |                         |              |                            |                          |
| Bank of the West           | 12/15/05                | 3.990        | 82,000,000.00              | 03/16/06                 |
| Bank of the West           | 01/13/06                | 4.340        | 134,000,000.00             | 04/14/06                 |
| Bank of the West           | 01/27/06                | 4.480        | 176,500,000.00             | 04/28/06                 |
| Bank of the West           | 02/17/06                | 4.750        | 242,000,000.00             | 08/18/06                 |



**TIME DEPOSITS**

| <b><u>NAME</u></b>                       | <b><u>DEPOSIT<br/>DATE</u></b> | <b><u>YIELD</u></b> | <b><u>PAR<br/>AMOUNT (\$)</u></b> | <b><u>MATURITY<br/>DATE</u></b> |
|--|--------------------------------|---------------------|-----------------------------------|---------------------------------|
| <b><u>WHITTIER</u></b>                   |                                |                     |                                   |                                 |
| Banco Popular North America              | 01/12/06                       | 4.350               | 24,000,000.00                     | 04/13/06                        |
| Banco Popular North America              | 01/27/06                       | 4.500               | 16,000,000.00                     | 04/28/06                        |
| Banco Popular North America              | 02/15/06                       | 4.600               | 25,000,000.00                     | 05/17/06                        |
| <b>TOTAL TIME DEPOSITS FEBRUARY 2006</b> |                                |                     | <b>7,755,995,000.00</b>           |                                 |

**BANK DEMAND DEPOSITS**  
**February 2006**  
(\$ in thousands)

**DAILY BALANCES**

| <u>DAY OF<br/>MONTH</u> | <u>BALANCES<br/>PER BANKS</u> | <u>WARRANTS<br/>OUTSTANDING</u> |
|-------------------------|-------------------------------|---------------------------------|
| 1                       | \$ 377,615                    | \$ 2,654,861                    |
| 2                       | 338,101                       | 3,675,247                       |
| 3                       | 540,529                       | 3,920,958                       |
| 4                       | 540,529                       | 3,920,958                       |
| 5                       | 540,529                       | 3,920,958                       |
| 6                       | 731,148                       | 3,787,480                       |
| 7                       | 129,191                       | 3,593,062                       |
| 8                       | 832,026                       | 3,499,919                       |
| 9                       | 87,023                        | 2,473,871                       |
| 10                      | 437,819                       | 2,458,348                       |
| 11                      | 437,819                       | 2,458,348                       |
| 12                      | 437,819                       | 2,458,348                       |
| 13                      | 735,649                       | 2,458,348                       |
| 14                      | 138,985                       | 1,694,009                       |
| 15                      | 514,654                       | 1,838,875                       |
| 16                      | 602,930                       | 1,956,904                       |
| 17                      | 347,497                       | 2,014,959                       |
| 18                      | 347,497                       | 2,014,959                       |
| 19                      | 347,497                       | 2,014,959                       |
| 20                      | 347,497                       | 2,014,959                       |
| 21                      | 637,187                       | 1,798,527                       |
| 22                      | 137,298                       | 1,847,699                       |
| 23                      | 214,500                       | 1,784,101                       |
| 24                      | 330,580                       | 2,292,283                       |
| 25                      | 330,580                       | 2,292,283                       |
| 26                      | 330,580                       | 2,292,283                       |
| 27                      | 310,913                       | 2,395,539                       |
| 28                      | 634,764                       | 2,335,583                       |
| <hr/>                   |                               |                                 |
| AVERAGE DOLLAR DAYS     | \$ 419,241                    | <sup>a/</sup>                   |

<sup>a/</sup> The prescribed bank balance for February was \$535,793. This consisted of \$316,939 in compensating balances for services, balances for uncollected funds of \$220,542 and a deduction of \$1,688 for February delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD  
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1680

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on February 15, 2006, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 316,939,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

|      | From     | To       | Transactions       | In Securities<br>(section 16430)* | Time Deposits in<br>Various Financial<br>Institutions<br>(sections 16503a<br>and 16602)* | Estimated<br>Total |
|------|----------|----------|--------------------|-----------------------------------|--|--------------------|
| (1)  | 02/13/06 | 02/17/06 | \$ (1,250,300,000) | \$ 48,442,705,000                 | \$ 7,656,995,000   | \$ 56,099,700,000  |
| (2)  | 02/20/06 | 02/24/06 | \$ 1,830,200,000   | \$ 50,272,905,000                 | \$ 7,656,995,000   | \$ 57,929,900,000  |
| (3)  | 02/27/06 | 03/03/06 | \$ (4,906,300,000) | \$ 45,366,605,000                 | \$ 7,656,995,000   | \$ 53,023,600,000  |
| (4)  | 03/06/06 | 03/10/06 | \$ (1,114,800,000) | \$ 44,251,805,000                 | \$ 7,656,995,000   | \$ 51,908,800,000  |
| (5)  | 03/13/06 | 03/17/06 | \$ 1,210,700,000   | \$ 45,462,505,000                 | \$ 7,656,995,000   | \$ 53,119,500,000  |
| (6)  | 03/20/06 | 03/24/06 | \$ 2,081,200,000   | \$ 47,543,705,000                 | \$ 7,656,995,000   | \$ 55,200,700,000  |
| (7)  | 03/27/06 | 03/31/06 | \$ (3,302,200,000) | \$ 44,241,505,000                 | \$ 7,656,995,000   | \$ 51,898,500,000  |
| (8)  | 04/03/06 | 04/07/06 | \$ (1,122,000,000) | \$ 43,119,505,000                 | \$ 7,656,995,000   | \$ 50,776,500,000  |
| (9)  | 04/10/06 | 04/14/06 | \$ 1,071,300,000   | \$ 44,190,805,000                 | \$ 7,656,995,000   | \$ 51,847,800,000  |
| (10) | 04/17/06 | 04/21/06 | \$ 5,100,200,000   | \$ 49,291,005,000                 | \$ 7,656,995,000   | \$ 56,948,000,000  |

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 316,939,000.

POOLED MONEY INVESTMENT BOARD:

\_\_\_\_\_  
Signatures on file at STO and SCO  
Chairperson

\_\_\_\_\_  
Member

Dated: February 15, 2006  
\* Government Code

\_\_\_\_\_  
Member